FIG. 10

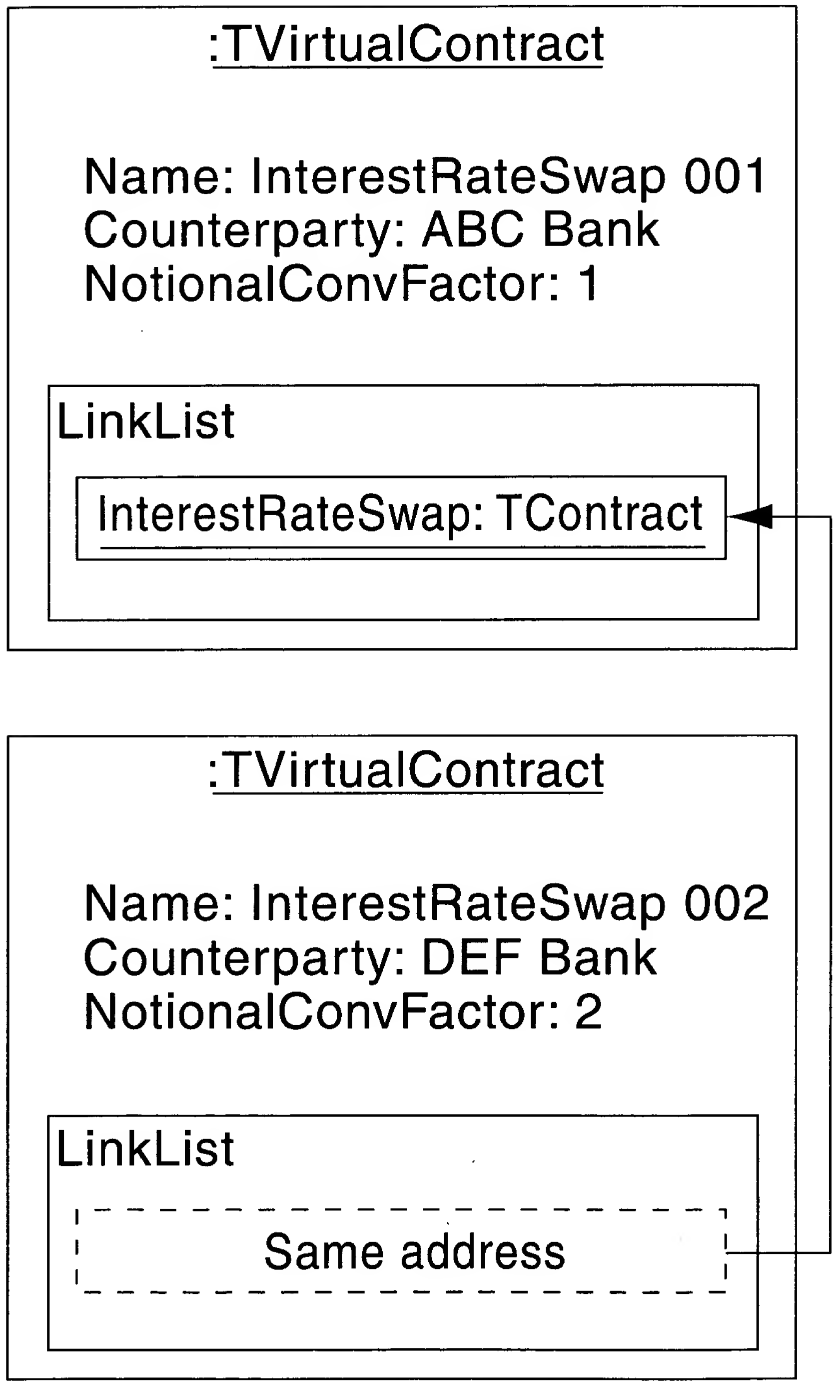

:TVirtualContract
Name: InterestRateSwap 001
Counterparty: ABC Bank
NotionalConvFactor: 1
LinkList
InterestRateSwap: TContract
:TVirtualContract
Name: InterestRateSwap 002
Counterparty: DEF Bank
NotionalConvFactor: 2
LinkList
Same address

FIG. 11

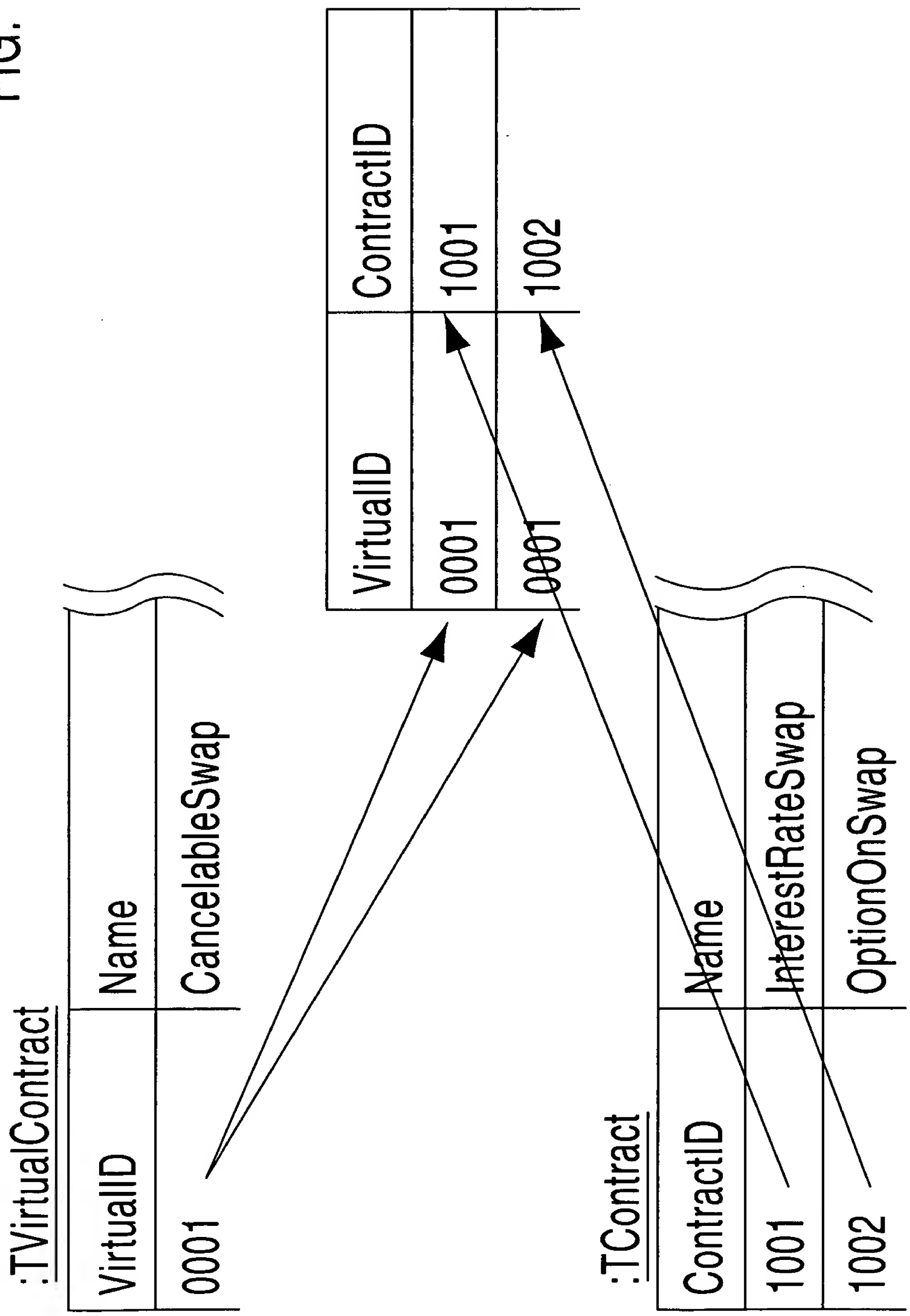
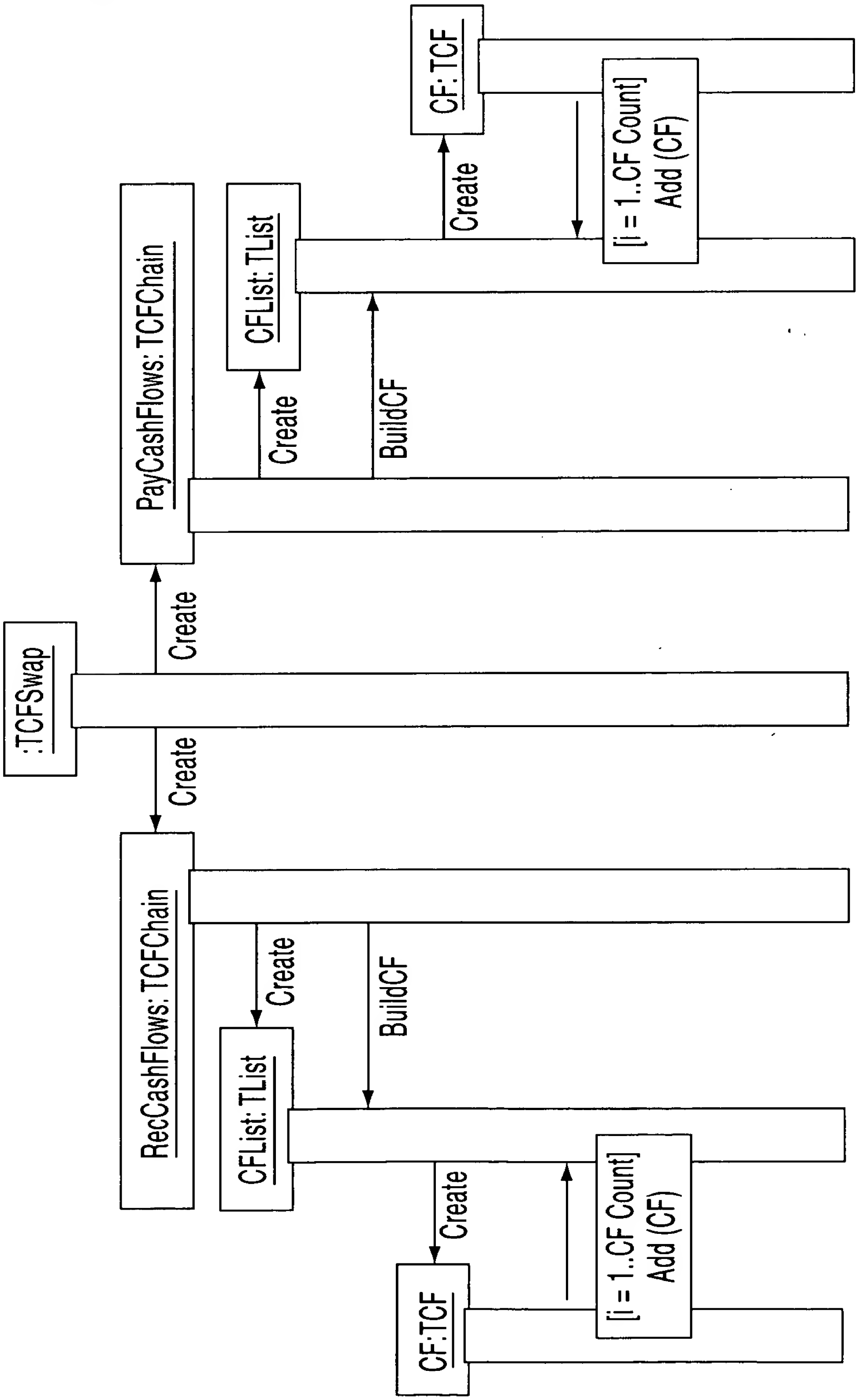

:TVirtualContract
VirtualID
Name
0001
CancelableSwap
VirtualID
ContractID
0001
1001
0001
1002
:TContract
ContractID
Name
1001
InterestRateSwap
1002
OptionOnSwap

FIG. 18


:TCFSwap
Create
PayCashFlows: TCFChain
Create
CFList: TList
BuildCF
Create
CF: TCF
[i = 1..CF Count]
Add (CF)
Create
RecCashFlows: TCFChain
Create
CFList: TList
BuildCF
Create
CF:TCF
[i = 1..CF Count]
Add (CF)

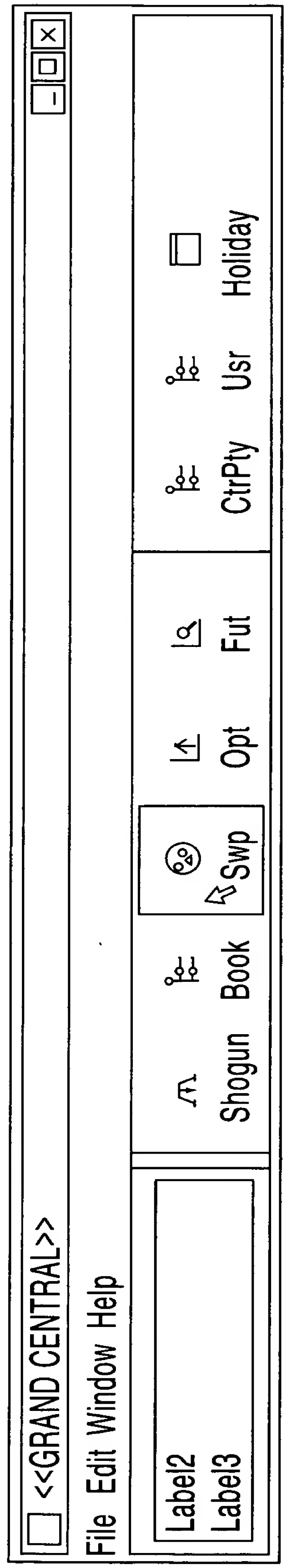

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday

FIG. 25

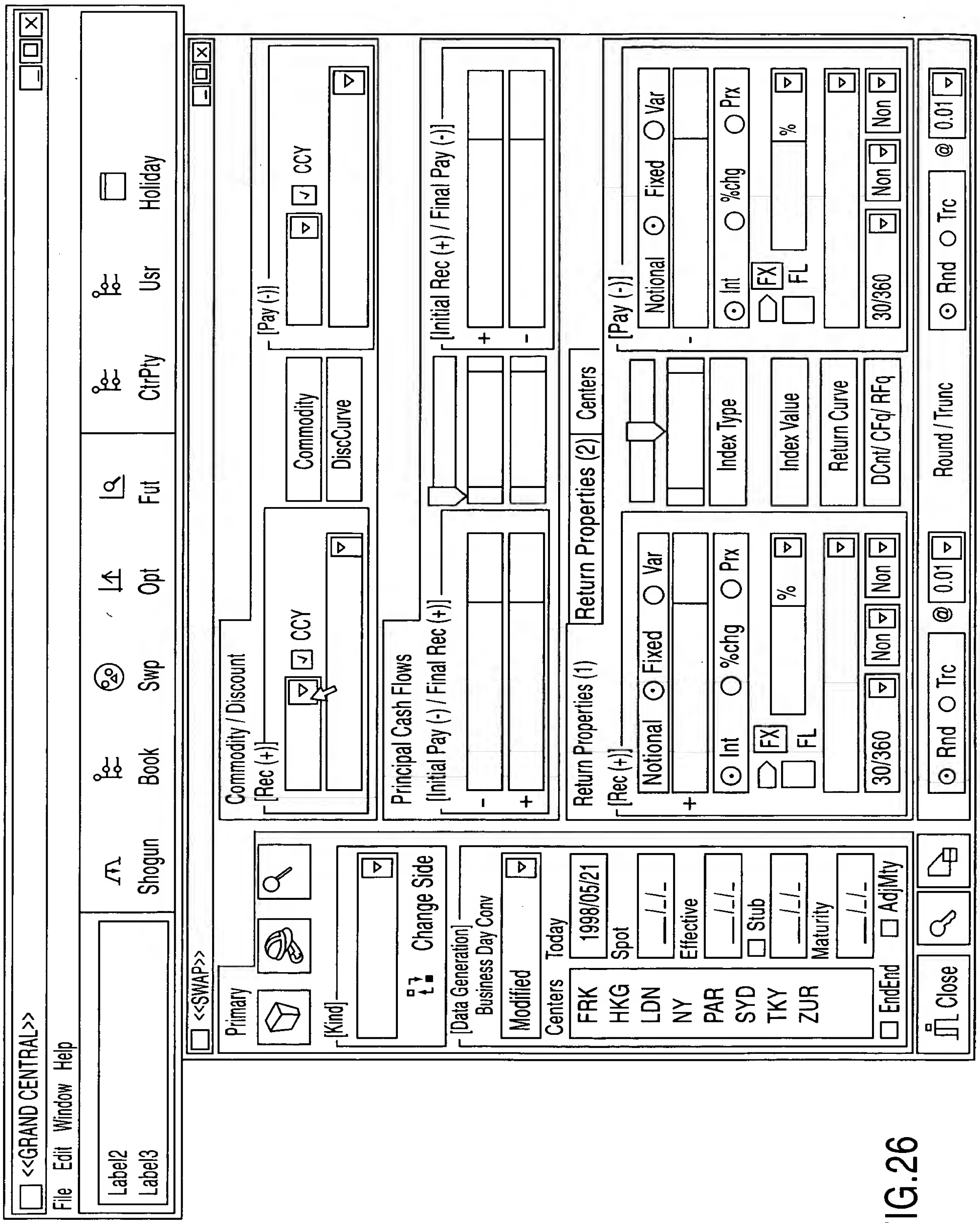

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Today
1998/05/21
Spot
Effective
Stub
Maturity
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
CCY
Commodity
DiscCurve
[Pay (-)]
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
Notional
Fixed
Var
Int
%chg
Prx
FX
FL
%
30/360
Non
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Rnd
Trc
@ 0.01
Round / Trunc

FIG.26

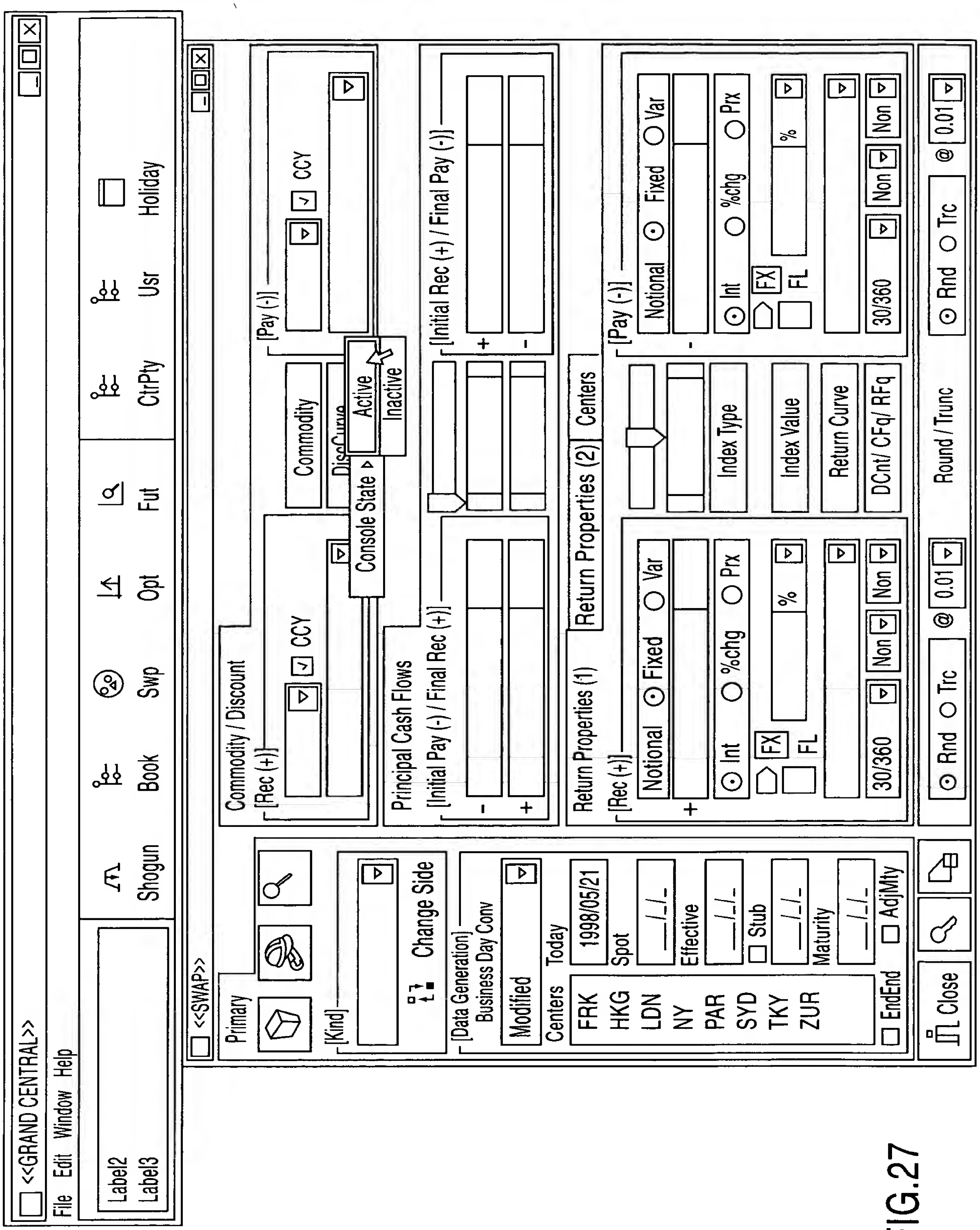

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
Today
1998/05/21
Spot
Effective
Stub
Maturity
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
[Pay (-)]
CCY
Commodity
DiscCurve
Console State
Active
Inactive
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
Notional
Fixed
Var
Int
%chg
Prx
FX
FL
%
30/360
Non
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Rnd
Trc
@ 0.01
Round / Trunc

FIG.27

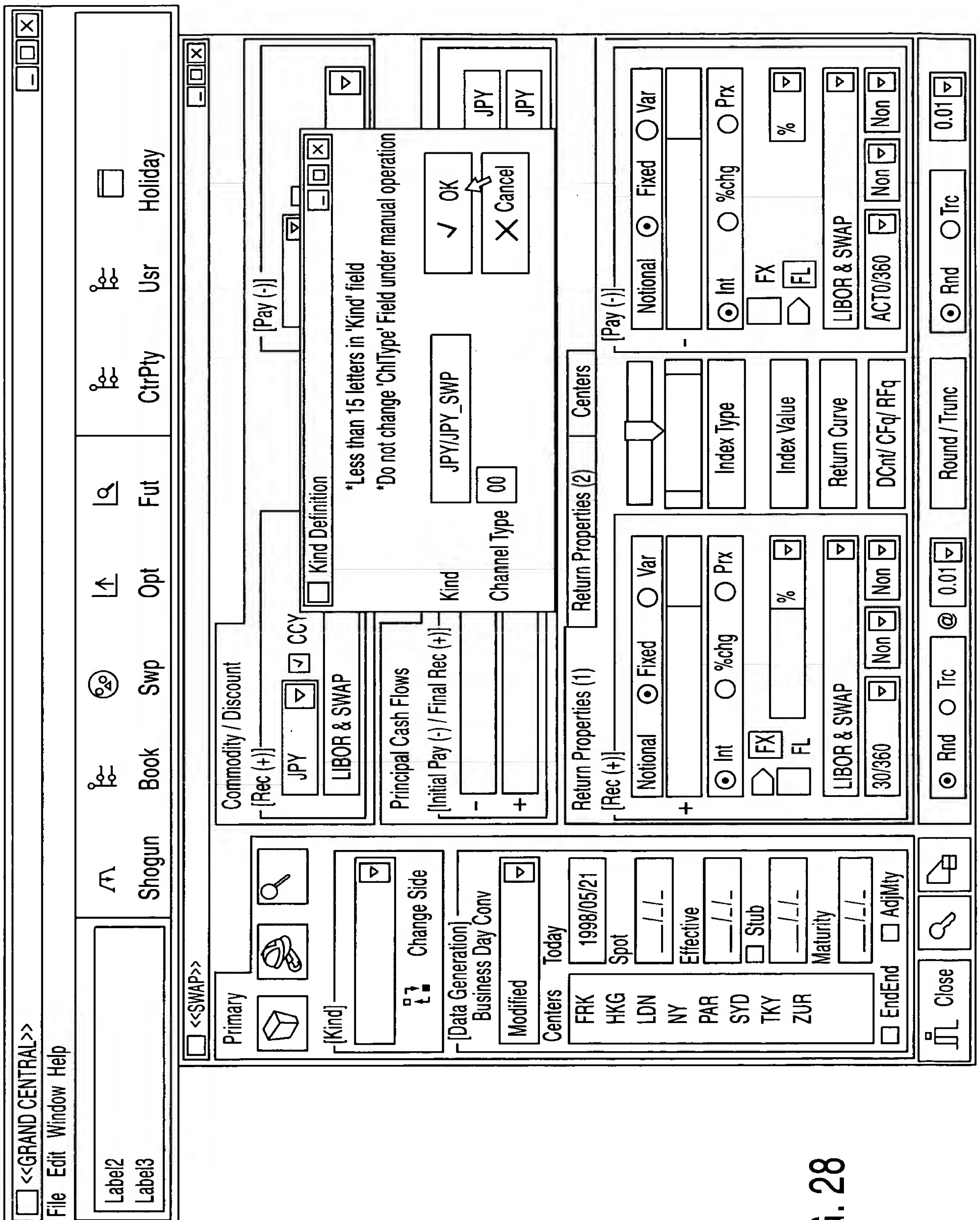

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Today
1998/05/21
Spot
Effective
Stub
Maturity
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
CCY
LIBOR & SWAP
[Pay (-)]
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
Return Properties (1)
Return Properties (2)
Centers
Notional
Fixed
Var
Int
%chg
Prx
FX
FL
%
30/360
ACT0/360
Non
Rnd
Trc
@
0.01
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Round / Trunc
JPY
Kind Definition
*Less than 15 letters in 'Kind' field
*Do not change 'ChlType' Field under manual operation
Kind
JPY/JPY_SWP
Channel Type
00
OK
Cancel

FIG. 28

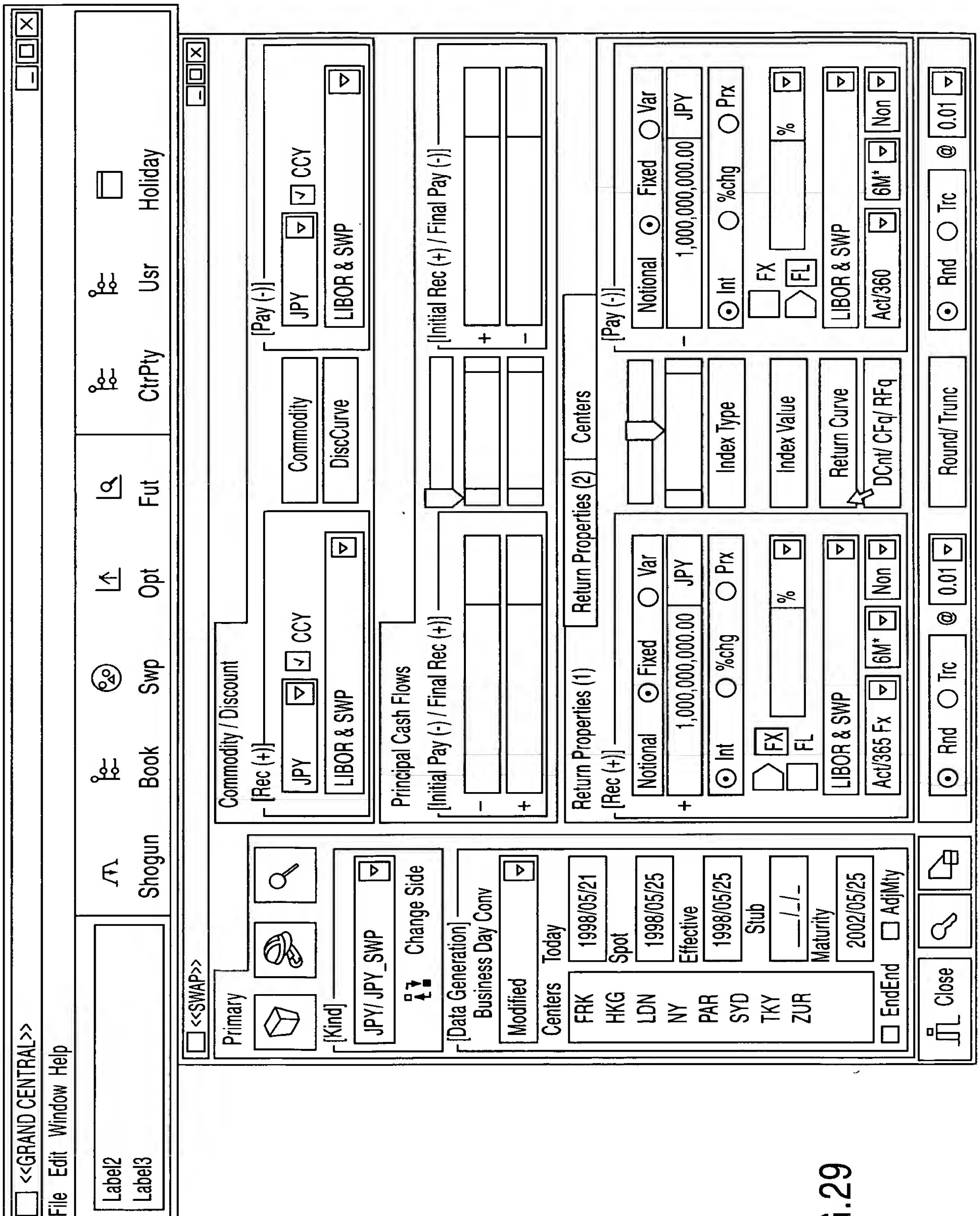

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/ JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
Today
1998/05/21
Spot
1998/05/25
Effective
1998/05/25
Stub
__/_/_
Maturity
2002/05/25
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
CCY
LIBOR & SWP
Commodity
DiscCurve
[Pay (-)]
JPY
CCY
LIBOR & SWP
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
[Rec (+)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
%
LIBOR & SWP
Act/365 Fx
6M*
Non
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
[Pay (-)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
%
LIBOR & SWP
Act/360
6M*
Non
Rnd
Trc
@
0.01
Round/ Trunc
Rnd
Trc
@
0.01

FIG.29

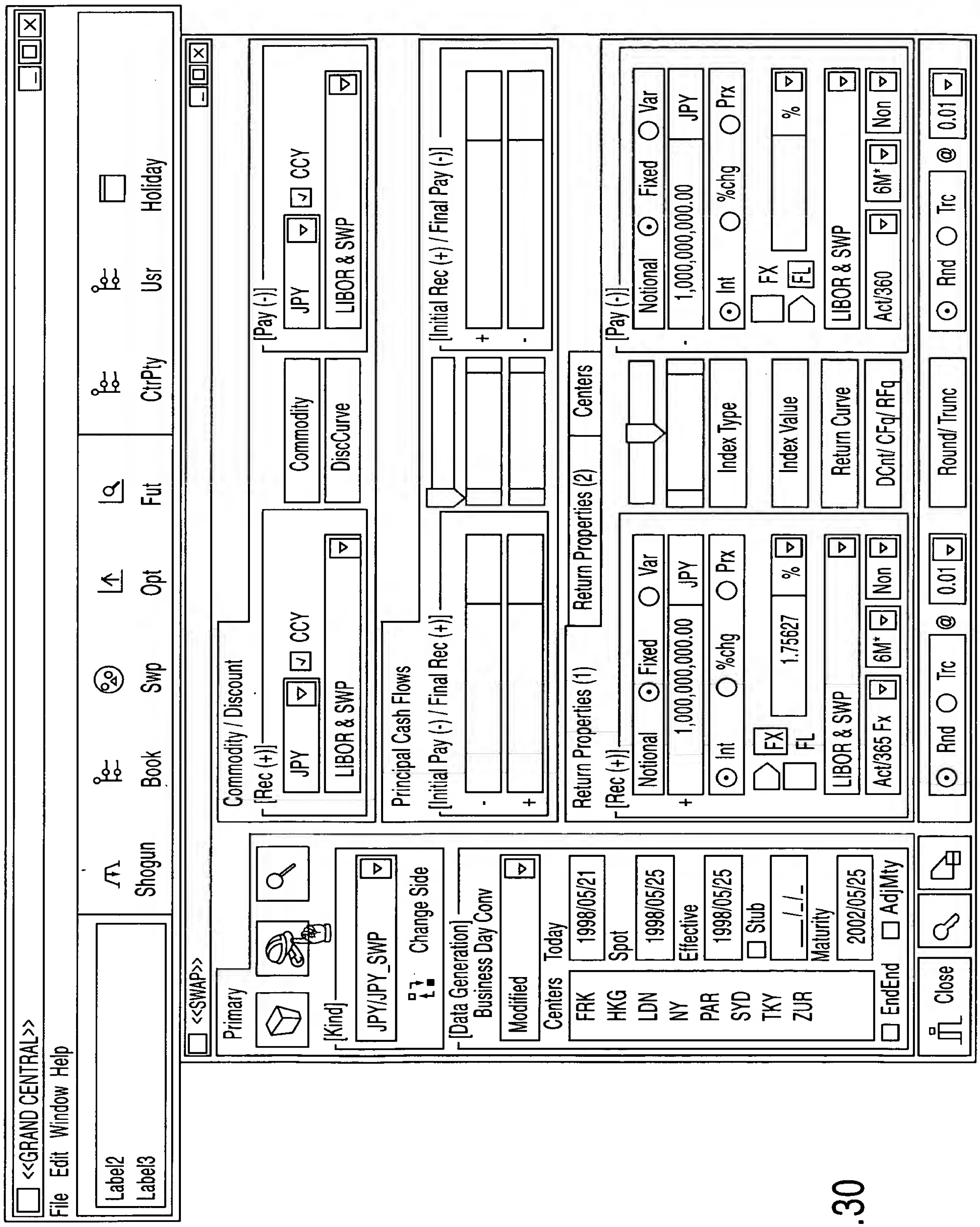

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Today
1998/05/21
Spot
1998/05/25
Effective
1998/05/25
Stub
__/__/__
Maturity
2002/05/25
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
CCY
LIBOR & SWP
Commodity
DiscCurve
[Pay (-)]
JPY
CCY
LIBOR & SWP
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
[Rec (+)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
1.75627
%
LIBOR & SWP
Act/365 Fx
6M*
Non
Rnd
Trc
@
0.01
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Round/ Trunc
[Pay (-)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
%
LIBOR & SWP
Act/360
6M*
Non
Rnd
Trc
@
0.01

FIG.30

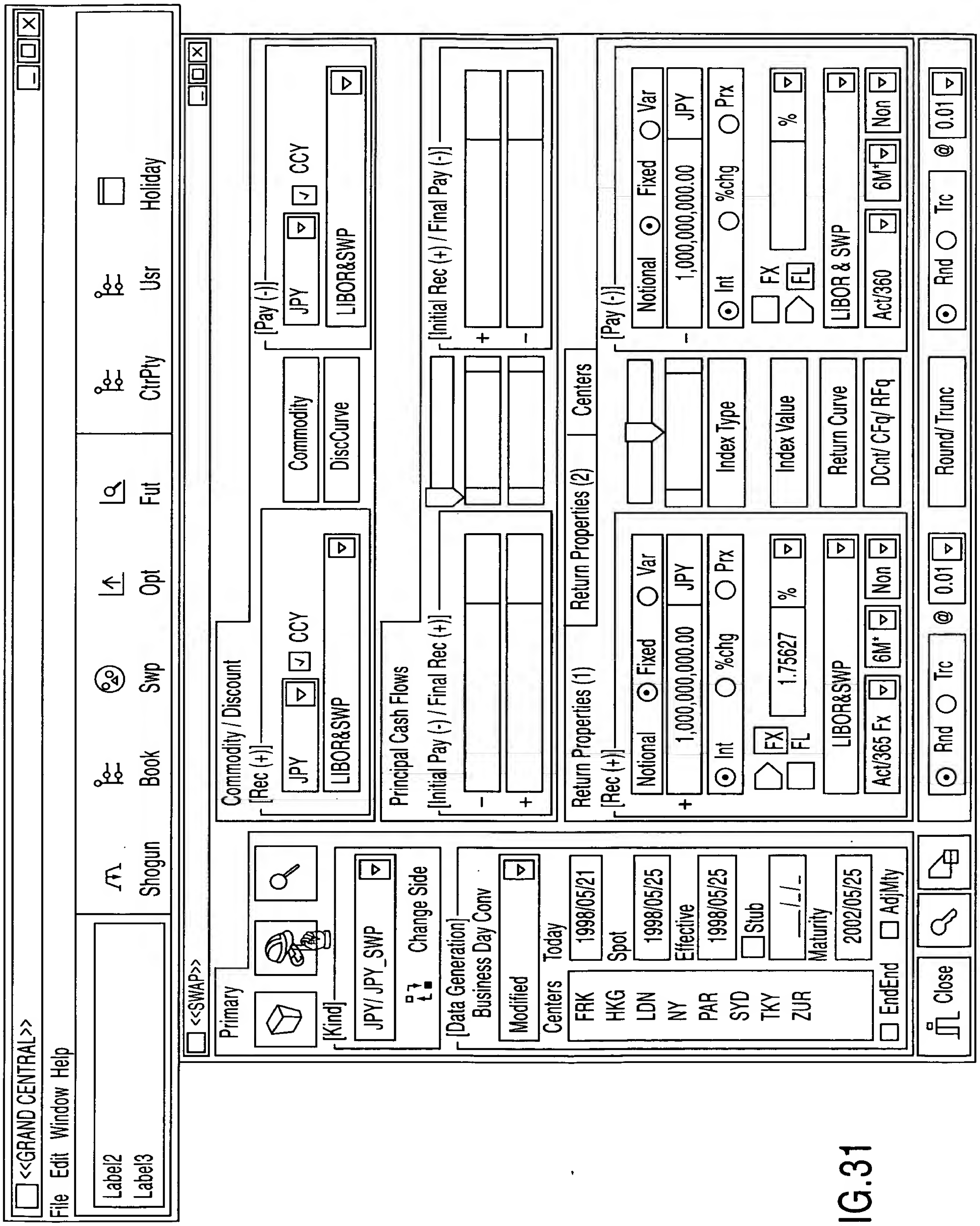

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/ JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Today
1998/05/21
Spot
1998/05/25
Effective
1998/05/25
Stub
__/__/__
Maturity
2002/05/25
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
CCY
LIBOR&SWP
Commodity
DiscCurve
[Pay (-)]
JPY
CCY
LIBOR&SWP
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
[Rec (+)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
1.75627
%
LIBOR&SWP
Act/365 Fx
6M*
Non
Rnd
Trc
@
0.01
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Round/ Trunc
[Pay (-)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
%
LIBOR & SWP
Act/360
6M*
Non
Rnd
Trc
@
0.01

FIG.31

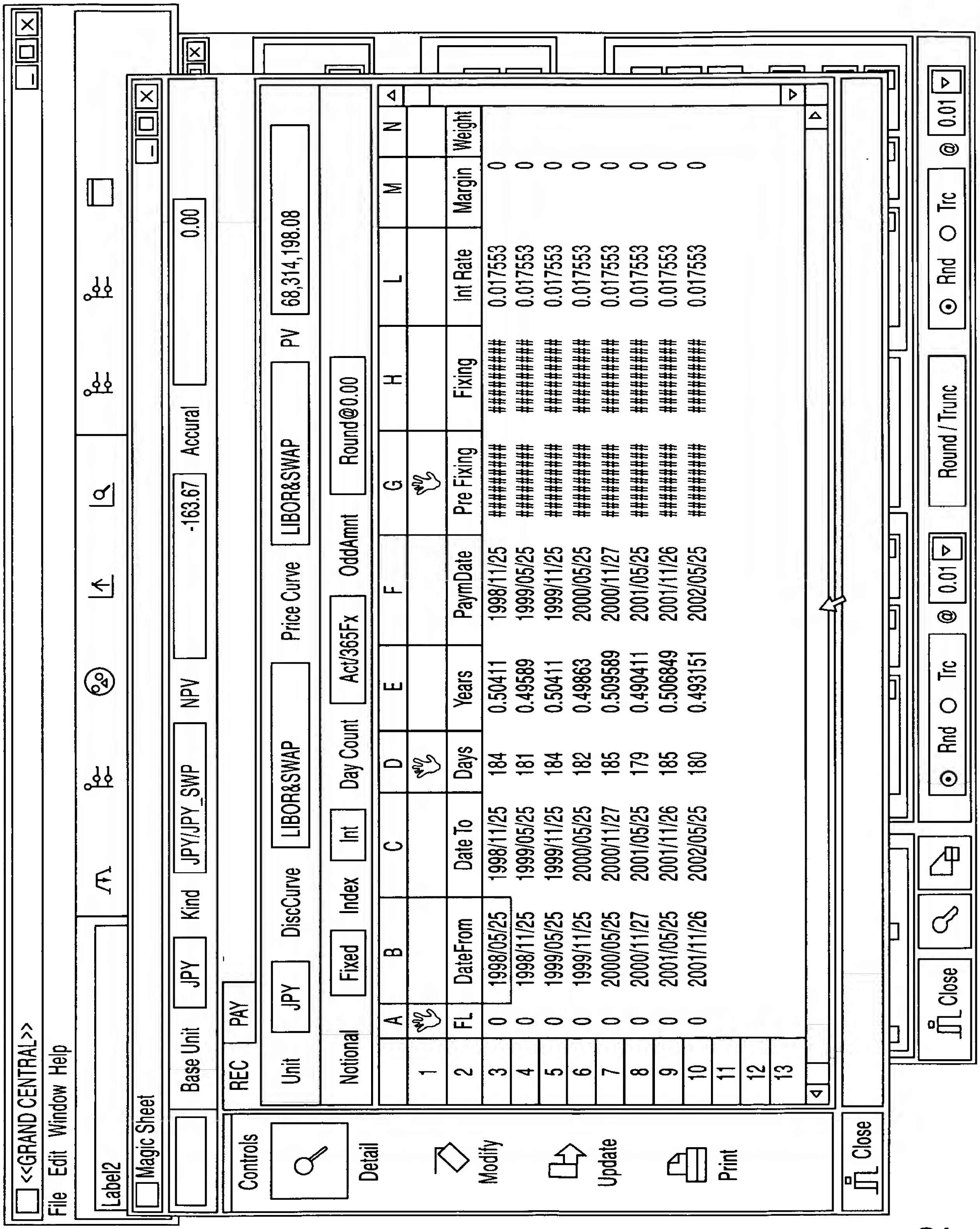

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Magic Sheet
Base Unit
JPY
Kind
JPY/JPY_SWP
NPV
-163.67
Accural
0.00
REC
PAY
Unit
JPY
DiscCurve
LIBOR&SWAP
Price Curve
LIBOR&SWAP
PV
68,314,198.08
Notional
Fixed
Index
Int
Day Count
Act/365Fx
OddAmnt
Round@0.00
FL
DateFrom
Date To
Days
Years
PaymDate
Pre Fixing
Fixing
Int Rate
Margin
Weight
Controls
Detail
Modify
Update
Print
Close
Rnd
Trc
@ 0.01
Round / Trunc

FIG.32

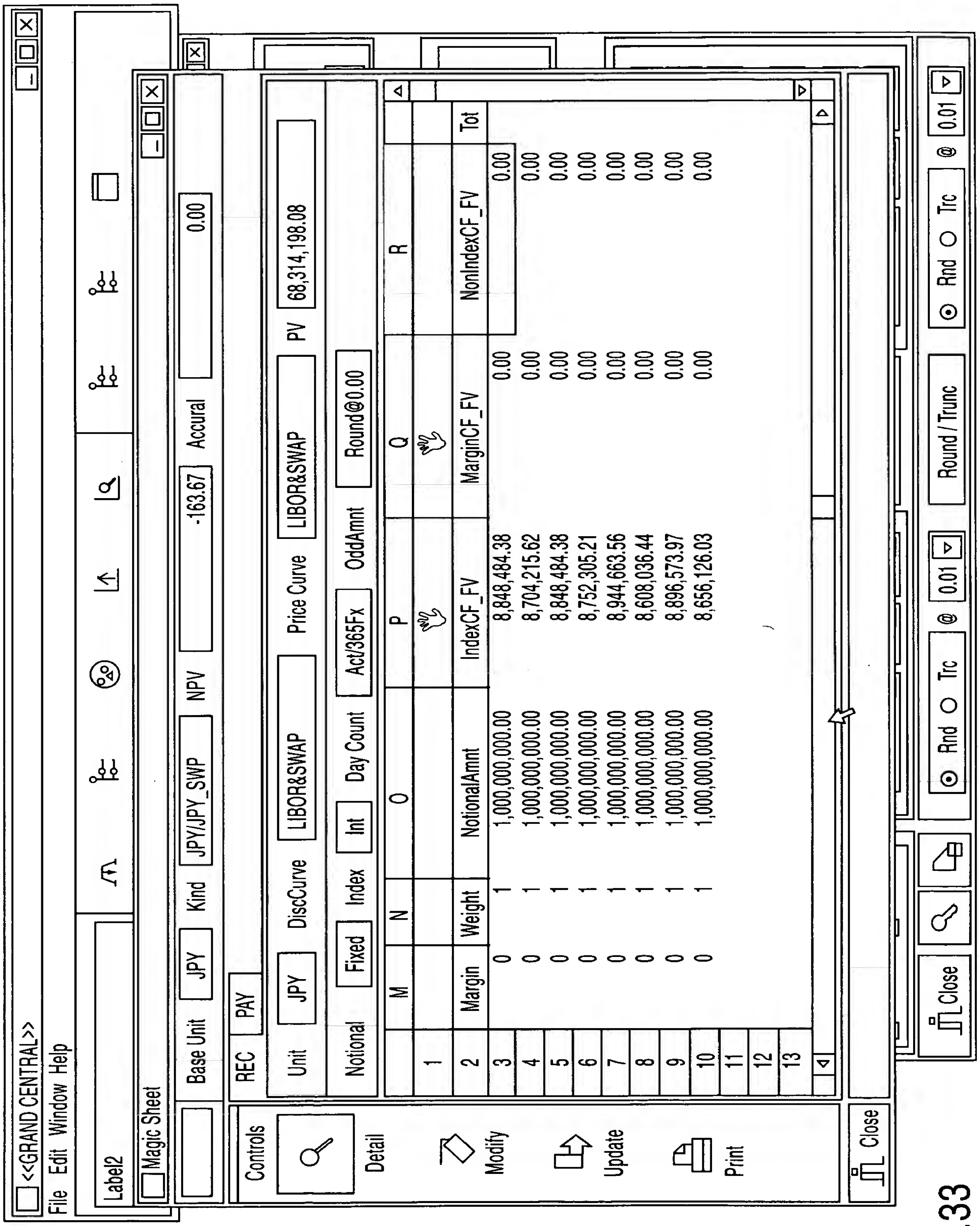

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Magic Sheet
Base Unit
JPY
Kind
JPY/JPY_SWP
NPV
-163.67
Accural
0.00
REC
PAY
Unit
JPY
DiscCurve
LIBOR&SWAP
Price Curve
LIBOR&SWAP
PV
68,314,198.08
Notional
Fixed
Index
Int
Day Count
Act/365Fx
OddAmnt
Round@0.00
M
N
O
P
Q
R
Margin
Weight
NotionalAmnt
IndexCF_FV
MarginCF_FV
NonIndexCF_FV
Tot
1
2
3
4
5
6
7
8
9
10
11
12
13
0
1
1,000,000,000.00
8,848,484.38
8,704,215.62
8,848,484.38
8,752,305.21
8,944,663.56
8,608,036.44
8,896,573.97
8,656,126.03
0.00
Controls
Detail
Modify
Update
Print
Close
Rnd
Trc
@
0.01
Round / Trunc

FIG.33

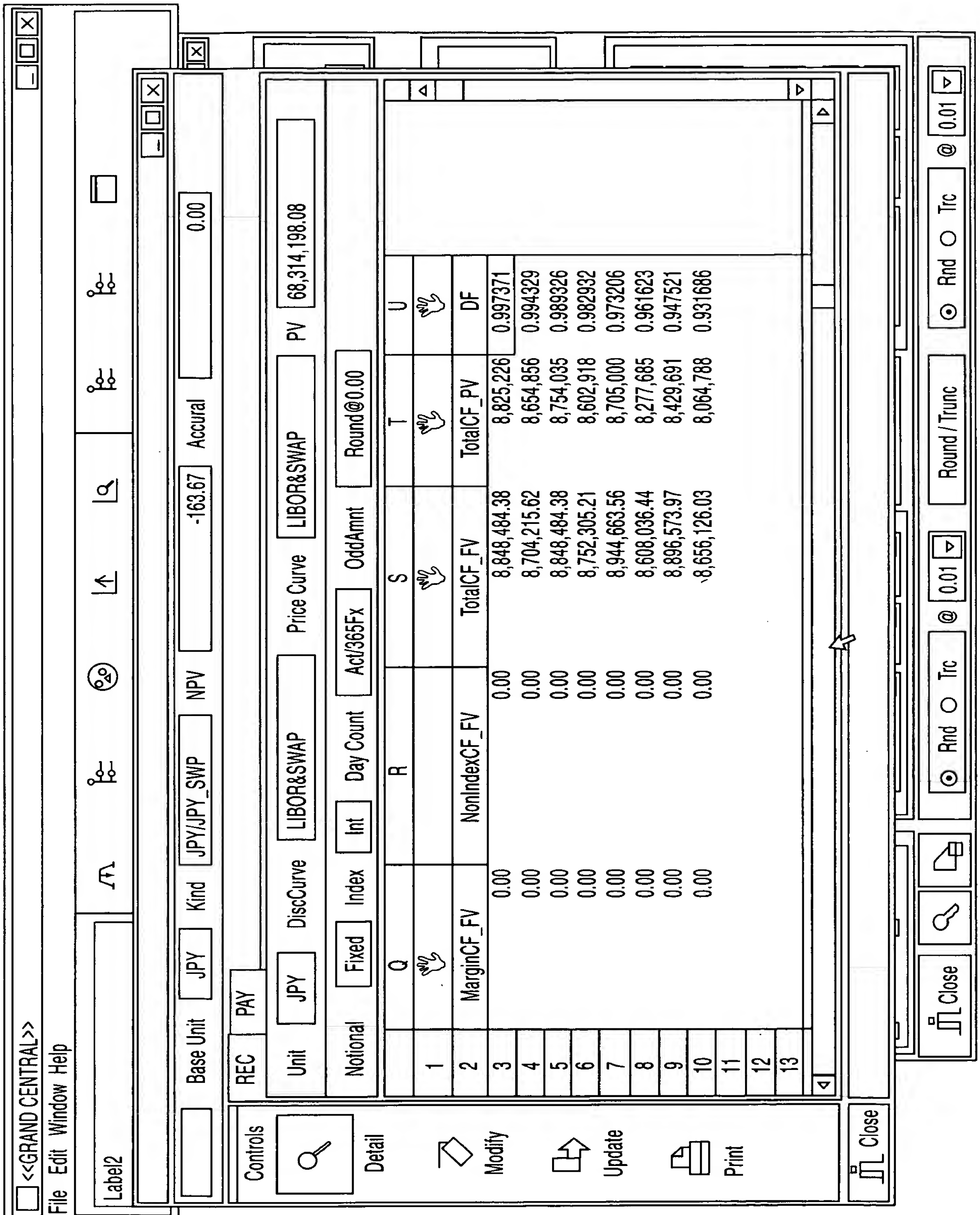

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Base Unit
JPY
Kind
JPY/JPY_SWP
NPV
-163.67
Accural
0.00
REC
PAY
Unit
JPY
DiscCurve
LIBOR&SWAP
Price Curve
LIBOR&SWAP
PV
68,314,198.08
Notional
Fixed
Index
Int
Day Count
Act/365Fx
OddAmnt
Round@0.00
Q
R
S
T
U
MarginCF_FV
NonIndexCF_FV
TotalCF_FV
TotalCF_PV
DF
1
2
3
4
5
6
7
8
9
10
11
12
13
0.00 0.00 8,848,484.38 8,825,226 0.997371
0.00 0.00 8,704,215.62 8,654,856 0.994329
0.00 0.00 8,848,484.38 8,754,035 0.989326
0.00 0.00 8,752,305.21 8,602,918 0.982932
0.00 0.00 8,944,663.56 8,705,000 0.973206
0.00 0.00 8,608,036.44 8,277,685 0.961623
0.00 0.00 8,896,573.97 8,429,691 0.947521
0.00 0.00 8,656,126.03 8,064,788 0.931686
Controls
Detail
Modify
Update
Print
Close
Close
Rnd
Trc
@
0.01
Round / Trunc
Rnd
Trc
@
0.01

FIG.34

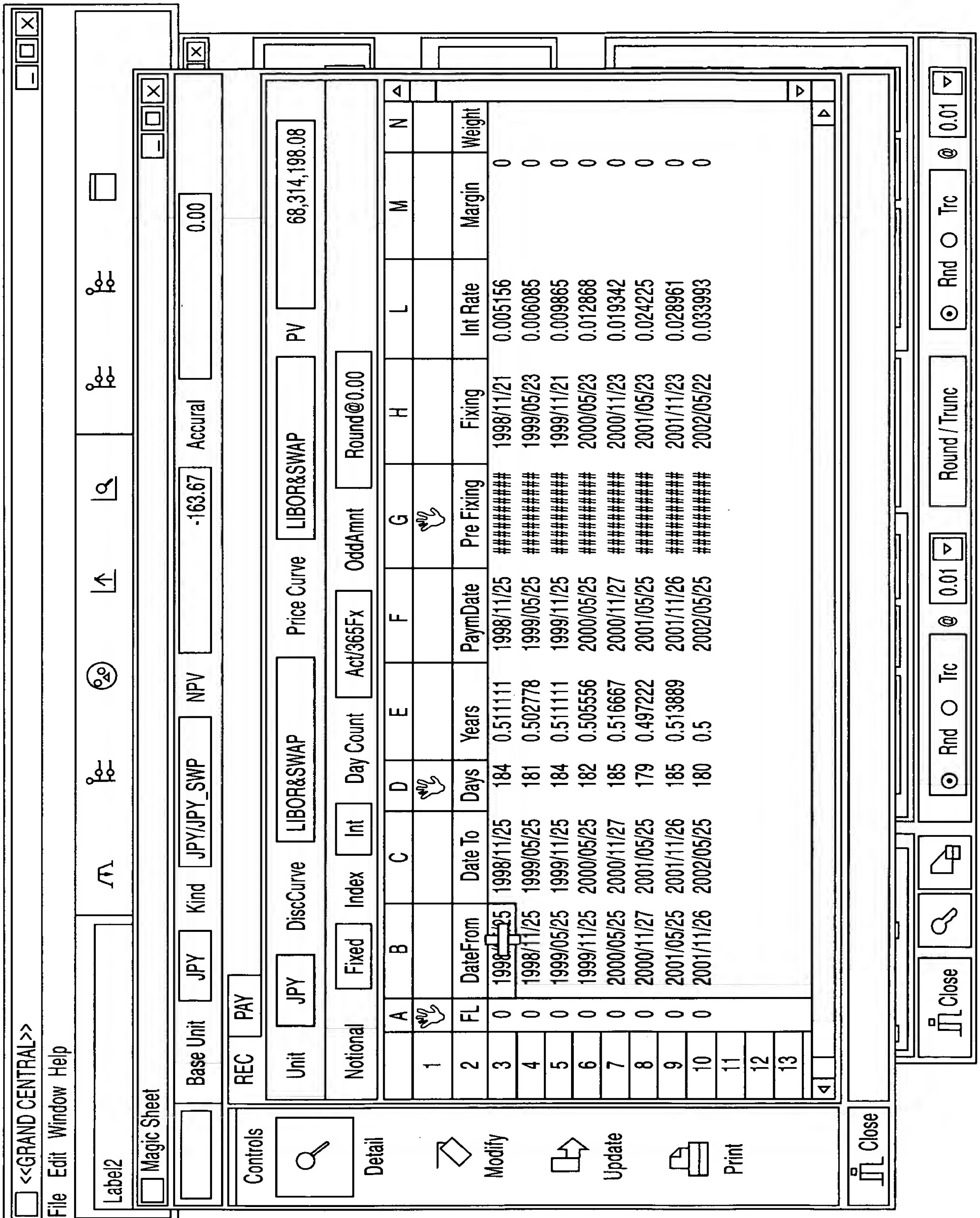

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Magic Sheet
Base Unit
JPY
Kind
JPY/JPY_SWP
NPV
-163.67
Accural
0.00
REC
PAY
Unit
JPY
DiscCurve
LIBOR&SWAP
Price Curve
LIBOR&SWAP
PV
68,314,198.08
Notional
Fixed
Index
Int
Day Count
Act/365Fx
OddAmnt
Round@0.00
A B C D E F G H L M N
FL DateFrom Date To Days Years PaymDate Pre Fixing Fixing Int Rate Margin Weight
0 1998/11/25 184 0.511111 1998/11/25 ######## 1998/11/21 0.005156 0
0 1998/11/25 1999/05/25 181 0.502778 1999/05/25 ######## 1999/05/23 0.006085 0
0 1999/05/25 1999/11/25 184 0.511111 1999/11/25 ######## 1999/11/21 0.009865 0
0 1999/11/25 2000/05/25 182 0.505556 2000/05/25 ######## 2000/05/23 0.012868 0
0 2000/05/25 2000/11/27 185 0.516667 2000/11/27 ######## 2000/11/23 0.019342 0
0 2000/11/27 2001/05/25 179 0.497222 2001/05/25 ######## 2001/05/23 0.024225 0
0 2001/05/25 2001/11/26 185 0.513889 2001/11/26 ######## 2001/11/23 0.028961 0
0 2001/11/26 2002/05/25 180 0.5 2002/05/25 ######## 2002/05/22 0.033993 0
1 2 3 4 5 6 7 8 9 10 11 12 13
Controls
Detail
Modify
Update
Print
Close
Rnd Trc @ 0.01
Round / Trunc
Rnd Trc @ 0.01
Close

FIG.35

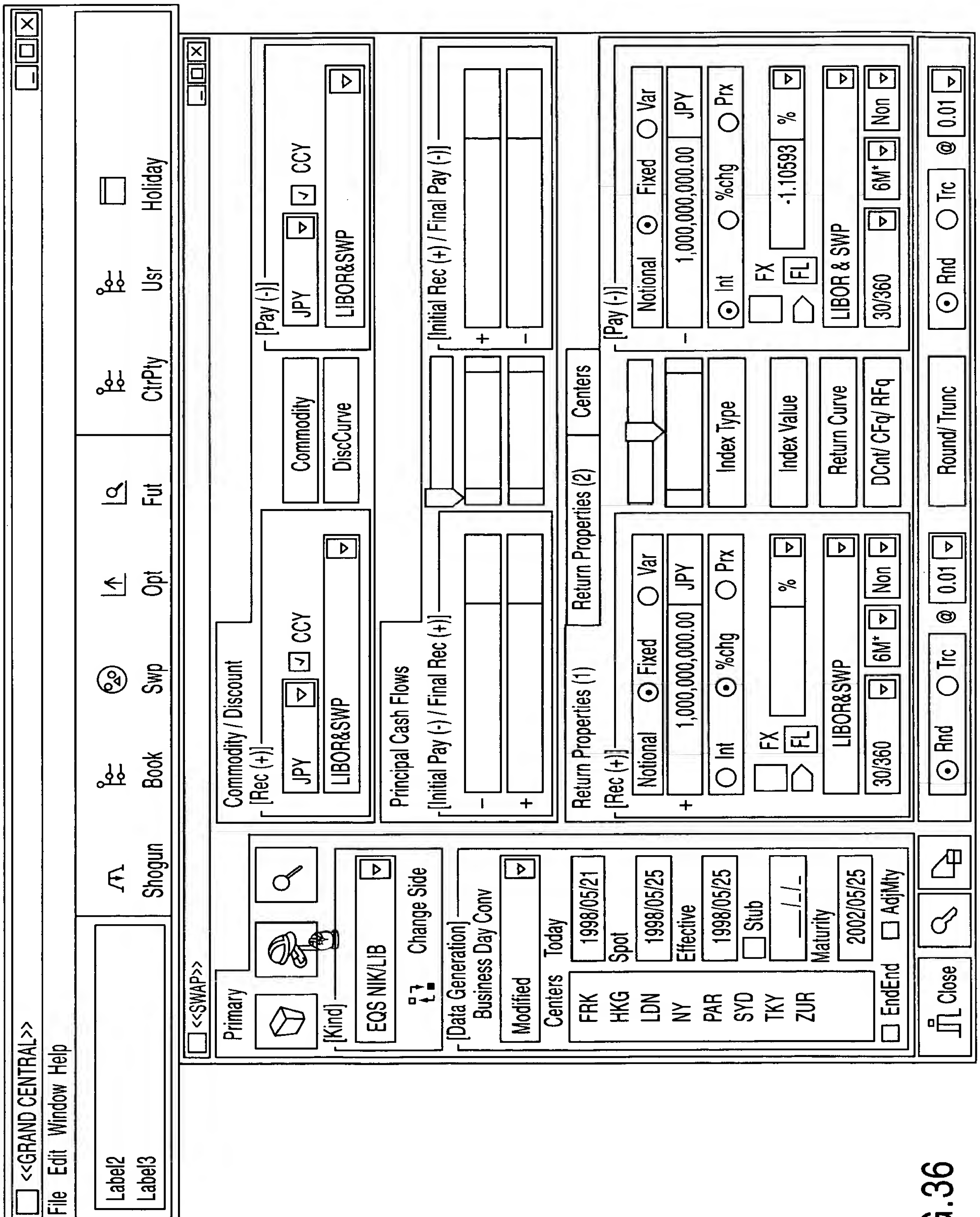

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
EQS NIK/LIB
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
Today
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
1998/05/21
Spot
1998/05/25
Effective
1998/05/25
Stub
__/__/__
Maturity
2002/05/25
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
CCY
LIBOR&SWP
Commodity
DiscCurve
[Pay (-)]
JPY
CCY
LIBOR&SWP
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
[Rec (+)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
%
LIBOR&SWP
30/360
6M*
Non
Rnd
Trc
@ 0.01
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Round/ Trunc
[Pay (-)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
-1.10593
%
LIBOR & SWP
30/360
6M*
Non
Rnd
Trc
@ 0.01

FIG.36

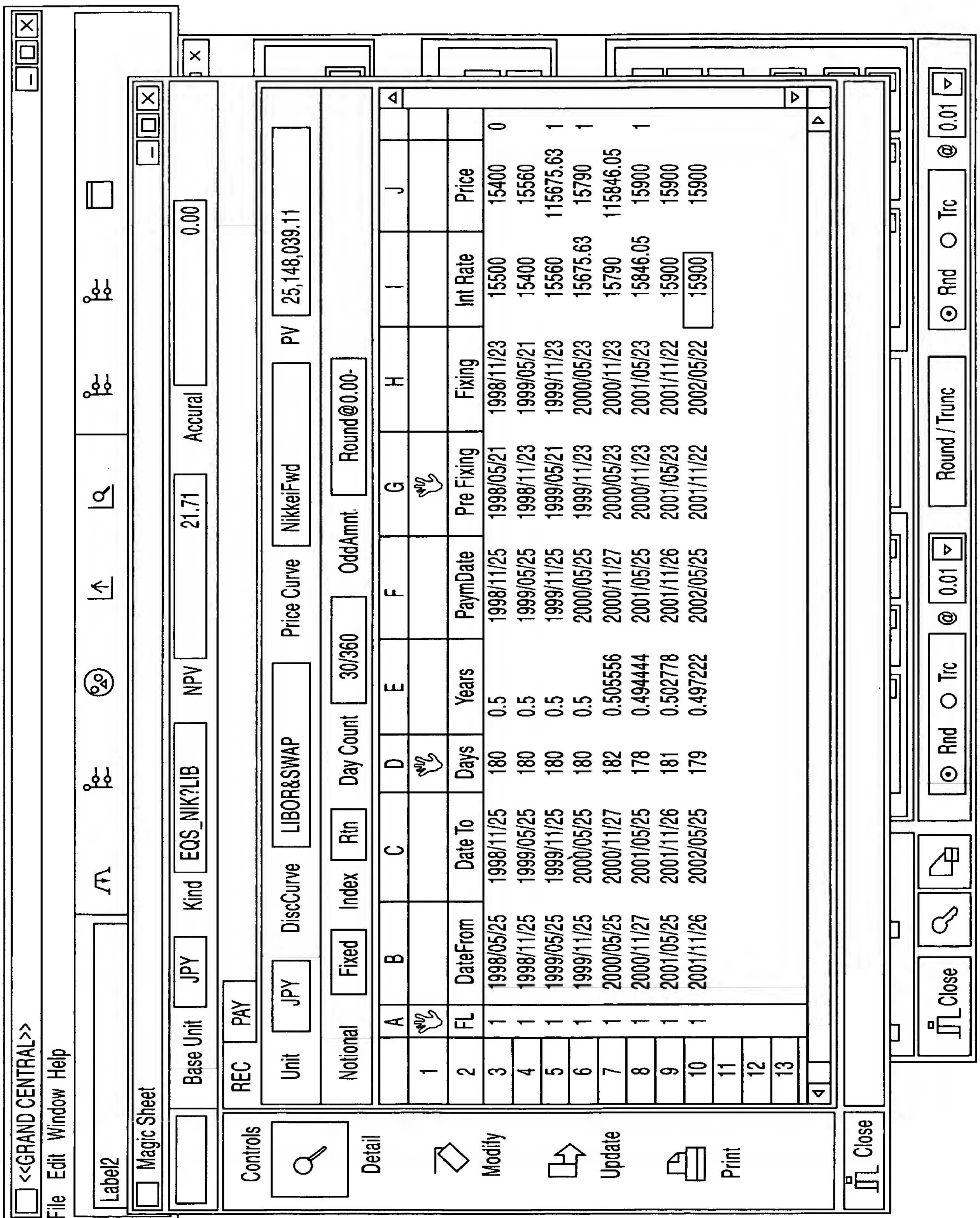

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Magic Sheet
Base Unit
JPY
Kind
EQS_NIK?LIB
NPV
21.71
Accural
0.00
REC
PAY
Unit
JPY
DiscCurve
LIBOR&SWAP
Price Curve
NikkeiFwd
PV
25,148,039.11
Notional
Fixed
Index
Rtn
Day Count
30/360
OddAmnt.
Round@0.00-
Controls
Detail
Modify
Update
Print
Close
A B C D E F G H I J
FL DateFrom Date To Days Years PaymDate Pre Fixing Fixing Int Rate Price
1 1998/05/25 1998/11/25 180 0.5 1998/11/25 1998/05/21 1998/11/23 15500 15400 0
1 1998/11/25 1999/05/25 180 0.5 1999/05/25 1998/11/23 1999/05/21 15400 15560
1 1999/05/25 1999/11/25 180 0.5 1999/11/25 1999/05/21 1999/11/23 15560 115675.63 1
1 1999/11/25 2000/05/25 180 0.5 2000/05/25 1999/11/23 2000/05/23 15675.63 15790 1
1 2000/05/25 2000/11/27 182 0.505556 2000/11/27 2000/05/23 2000/11/23 15790 115846.05
1 2000/11/27 2001/05/25 178 0.494444 2001/05/25 2000/11/23 2001/05/23 15846.05 15900 1
1 2001/05/25 2001/11/26 181 0.502778 2001/11/26 2001/05/23 2001/11/22 15900 15900
1 2001/11/26 2002/05/25 179 0.497222 2002/05/25 2001/11/22 2002/05/22 15900 15900
Rnd
Trc
@
0.01
Round / Trunc
Close

FIG.37

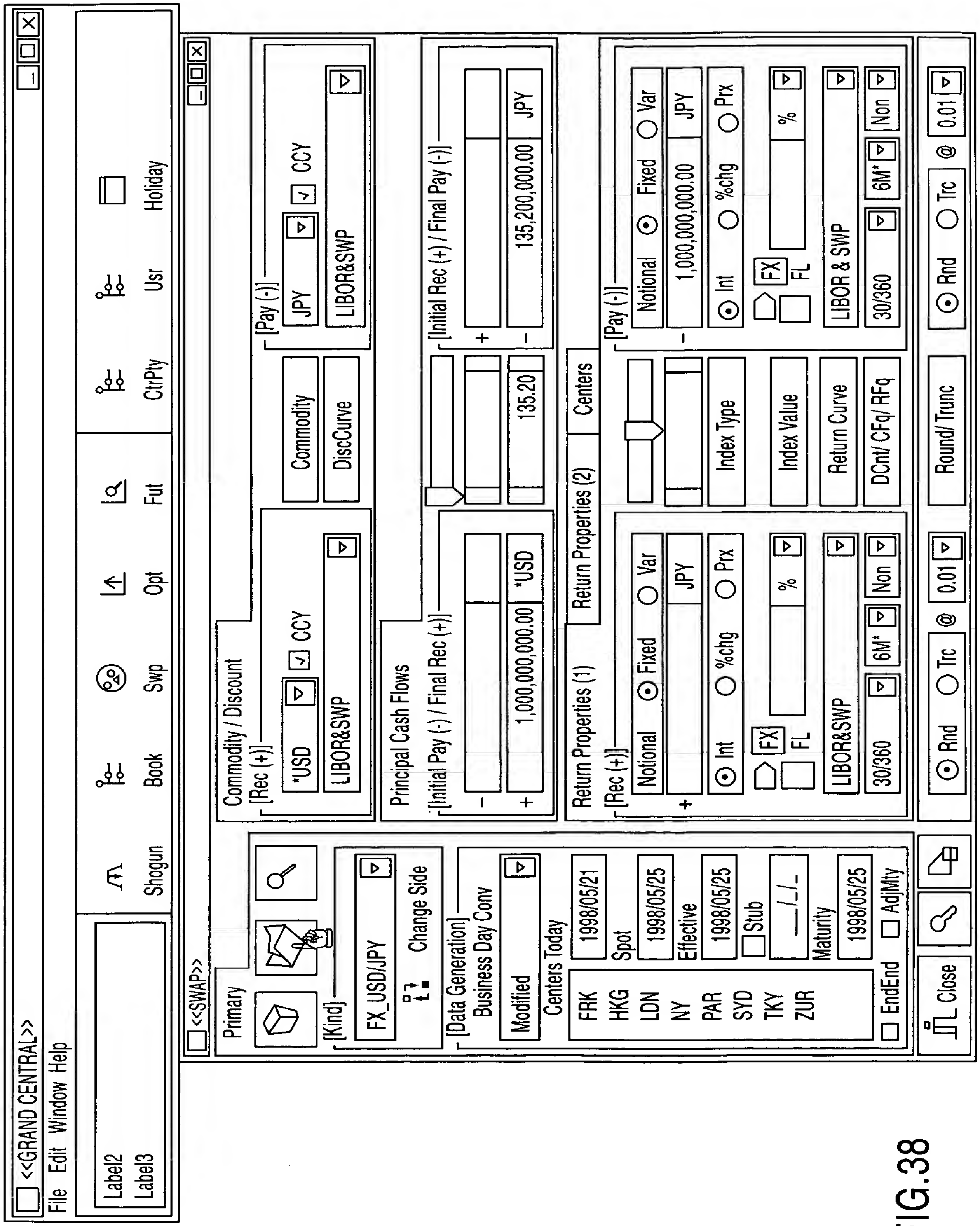

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
FX_USD/JPY
Change Side
[Data Generation]
Business Day Conv
Modified
Centers Today
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
1998/05/21
Spot
1998/05/25
Effective
1998/05/25
Stub
__/__/__
Maturity
1998/05/25
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
*USD
CCY
LIBOR&SWP
Commodity
DiscCurve
[Pay (-)]
JPY
CCY
LIBOR&SWP
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
1,000,000,000.00
*USD
135.20
[Initial Rec (+) / Final Pay (-)]
135,200,000.00
JPY
Return Properties (1)
Return Properties (2)
Centers
[Rec (+)]
Notional
Fixed
Var
JPY
Int
%chg
Prx
FX
FL
%
LIBOR&SWP
30/360
6M*
Non
Rnd
Trc
@
0.01
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Round/ Trunc
[Pay (-)]
Notional
Fixed
Var
1,000,000,000.00
JPY
Int
%chg
Prx
FX
FL
%
LIBOR & SWP
30/360
6M*
Non
Rnd
Trc
@
0.01

FIG.38

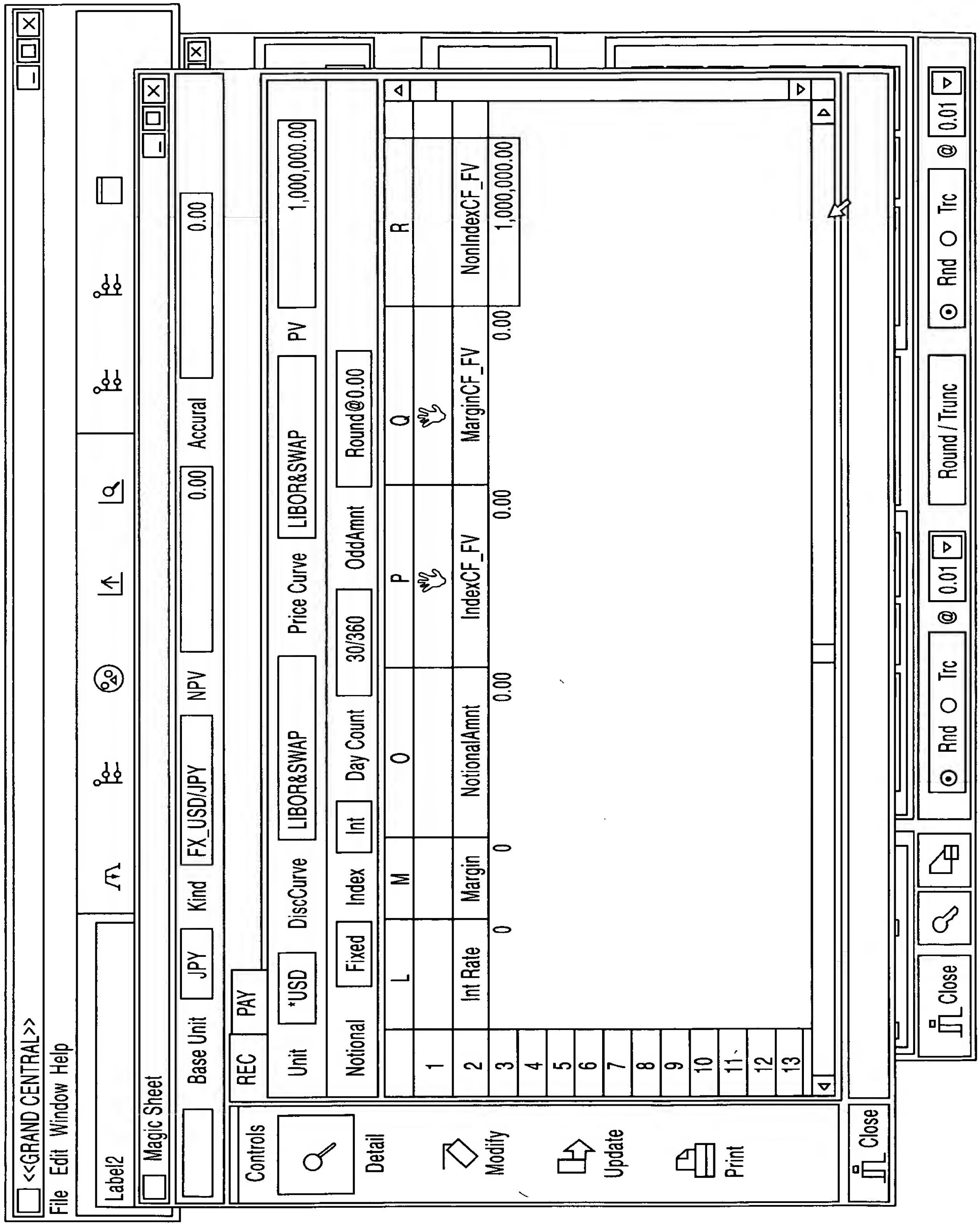

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Magic Sheet
Base Unit
JPY
Kind
FX_USD/JPY
NPV
0.00
Accural
0.00
REC
PAY
Unit
*USD
DiscCurve
LIBOR&SWAP
Price Curve
LIBOR&SWAP
PV
1,000,000.00
Notional
Fixed
Index
Int
Day Count
30/360
OddAmnt
Round@0.00
L
M
O
P
Q
R
Int Rate
Margin
NotionalAmnt
IndexCF_FV
MarginCF_FV
NonIndexCF_FV
0
0
0.00
0.00
0.00
1,000,000.00
Controls
Detail
Modify
Update
Print
Close
Rnd
Trc
@ 0.01
Round / Trunc

FIG.39

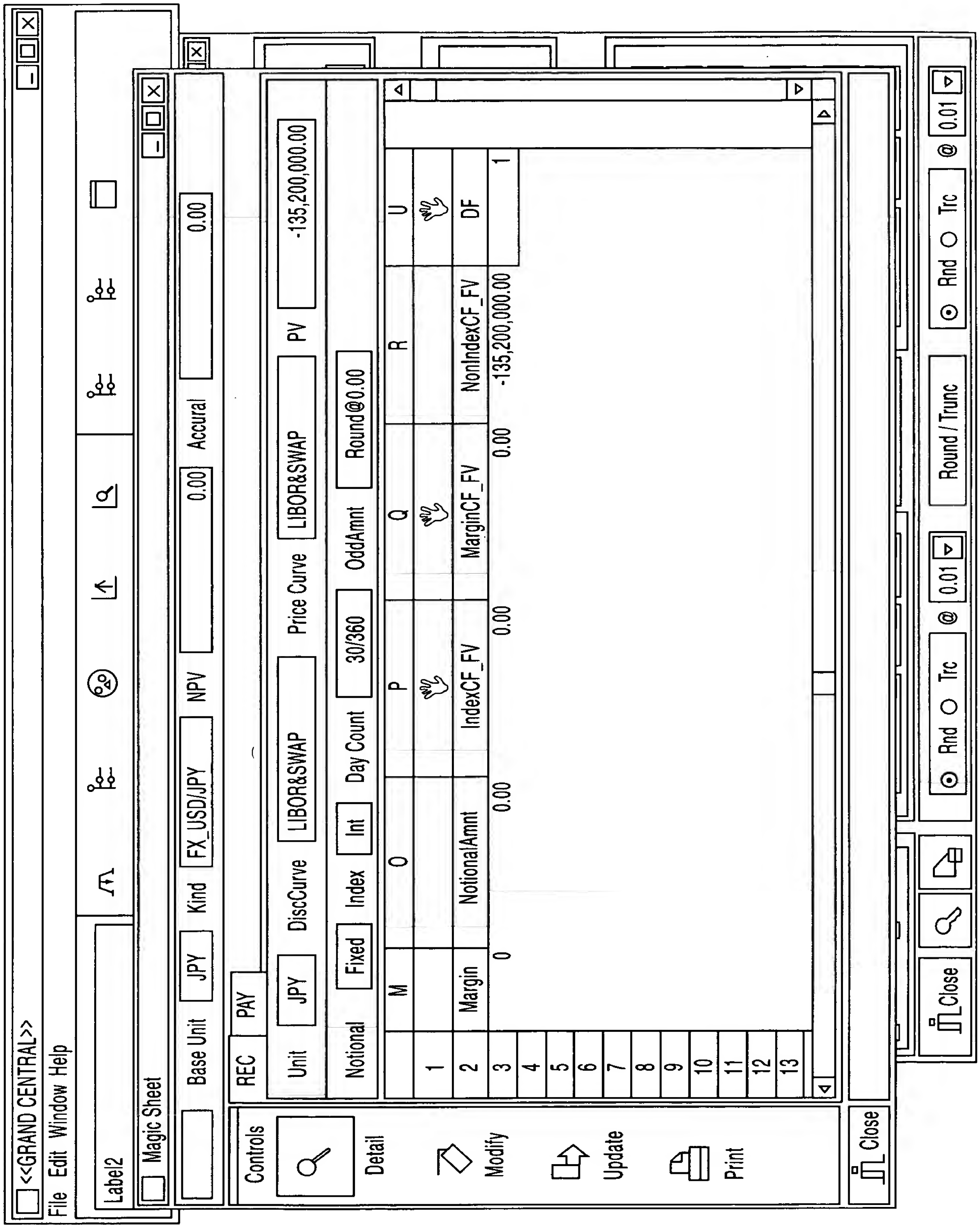

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Magic Sheet
Base Unit
JPY
Kind
FX_USD/JPY
NPV
0.00
Accural
0.00
REC
PAY
Unit
JPY
DiscCurve
LIBOR&SWAP
Price Curve
LIBOR&SWAP
PV
-135,200,000.00
Notional
Fixed
Index
Int
Day Count
30/360
OddAmnt
Round@0.00
M
O
P
Q
R
U
Margin
NotionalAmnt
IndexCF_FV
MarginCF_FV
NonIndexCF_FV
DF
0
0.00
0.00
0.00
-135,200,000.00
1
Controls
Detail
Modify
Update
Print
Close
Rnd
Trc
@
0.01
Round / Trunc

FIG.40

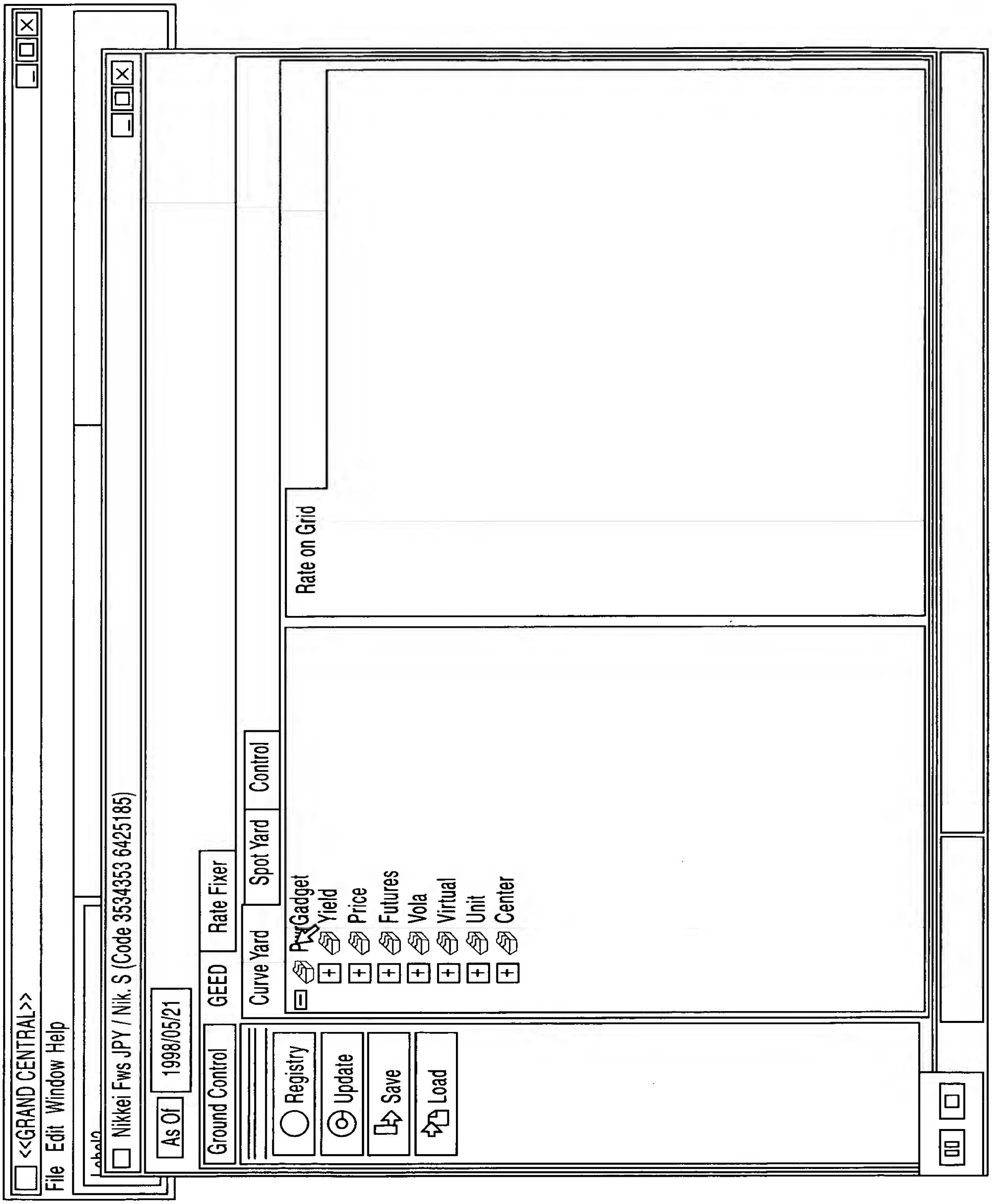

<<GRAND CENTRAL>>
File Edit Window Help
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
Gadget
Yield
Price
Futures
Vola
Virtual
Unit
Center
Rate on Grid

FIG.41

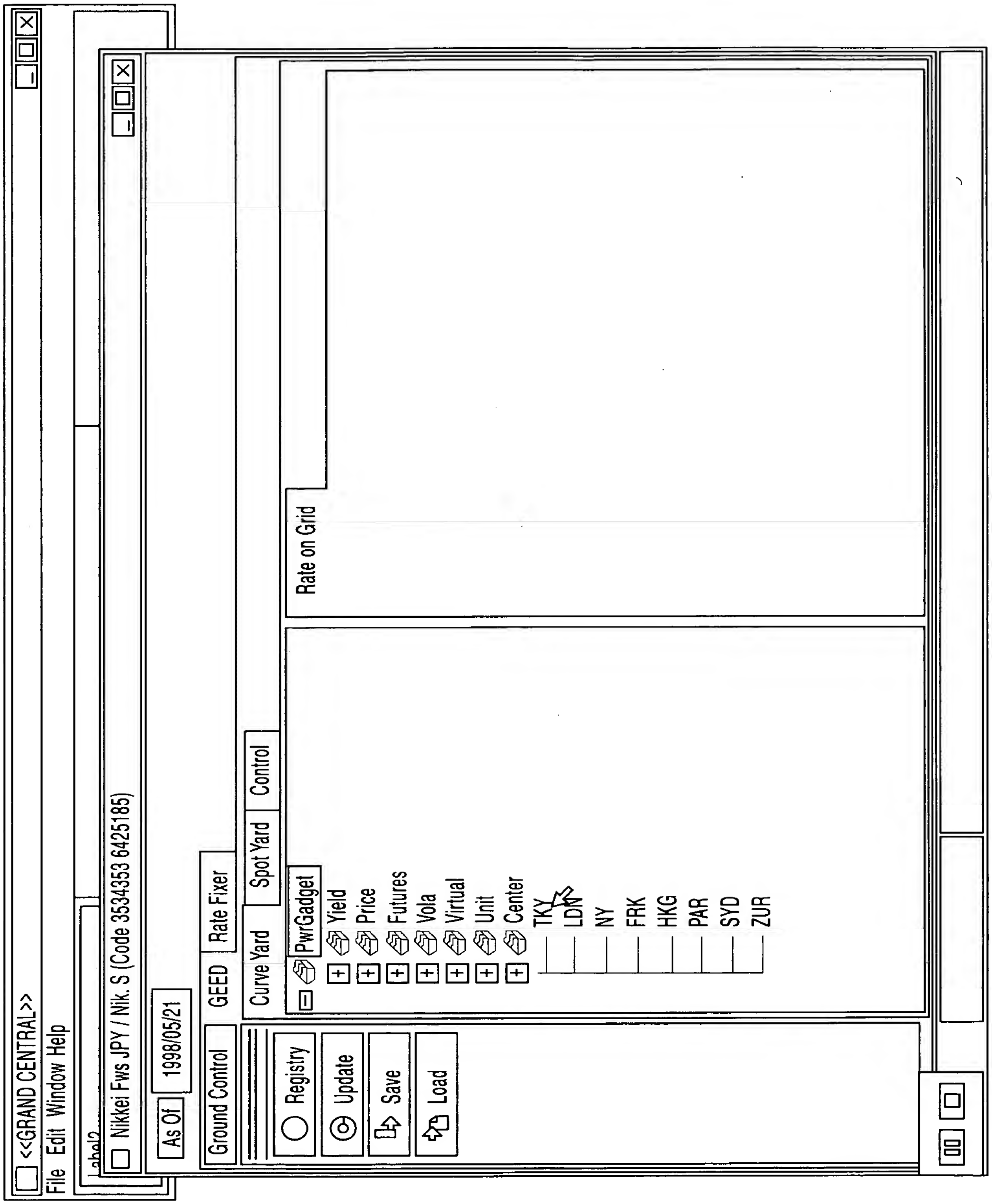

<<GRAND CENTRAL>>
File Edit Window Help
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
PwrGadget
Yield
Price
Futures
Vola
Virtual
Unit
Center
TKY
LDN
NY
FRK
HKG
PAR
SYD
ZUR
Rate on Grid

FIG.42

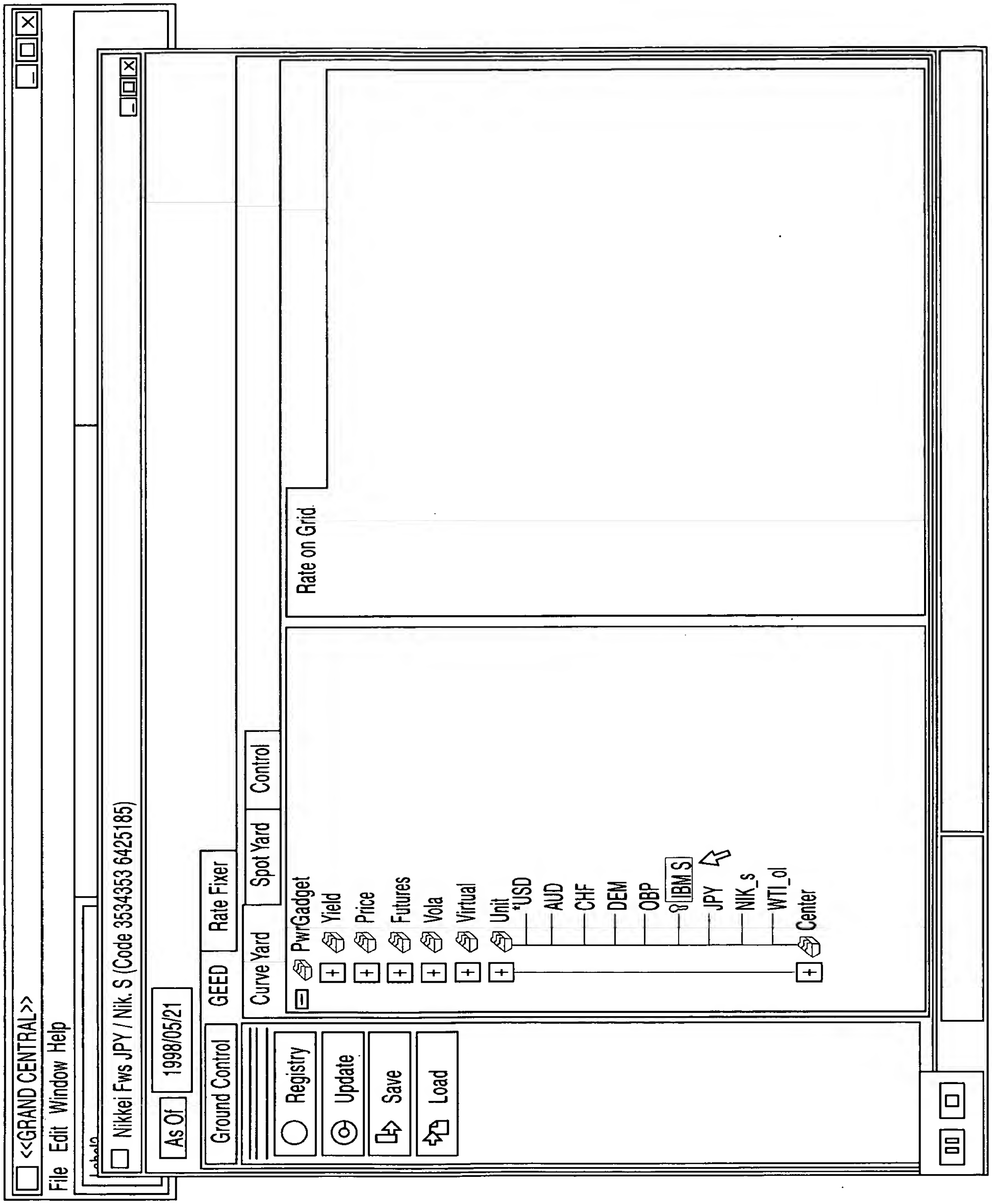

<<GRAND CENTRAL>>
File Edit Window Help
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
PwrGadget
Yield
Price
Futures
Vola
Virtual
Unit
*USD
AUD
CHF
DEM
OBP
IBM S
JPY
NIK_s
WTI_ol
Center
Rate on Grid

FIG.43

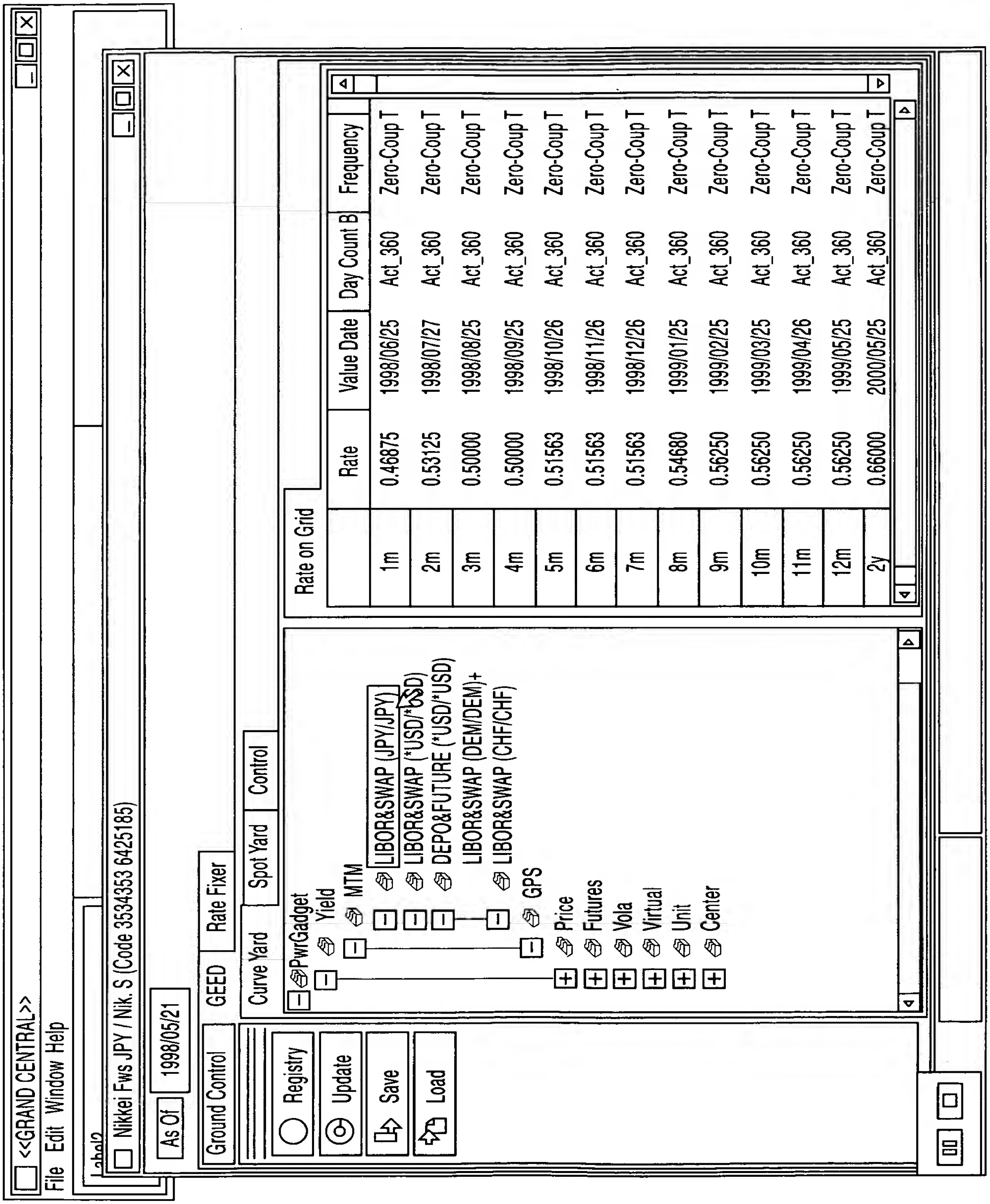
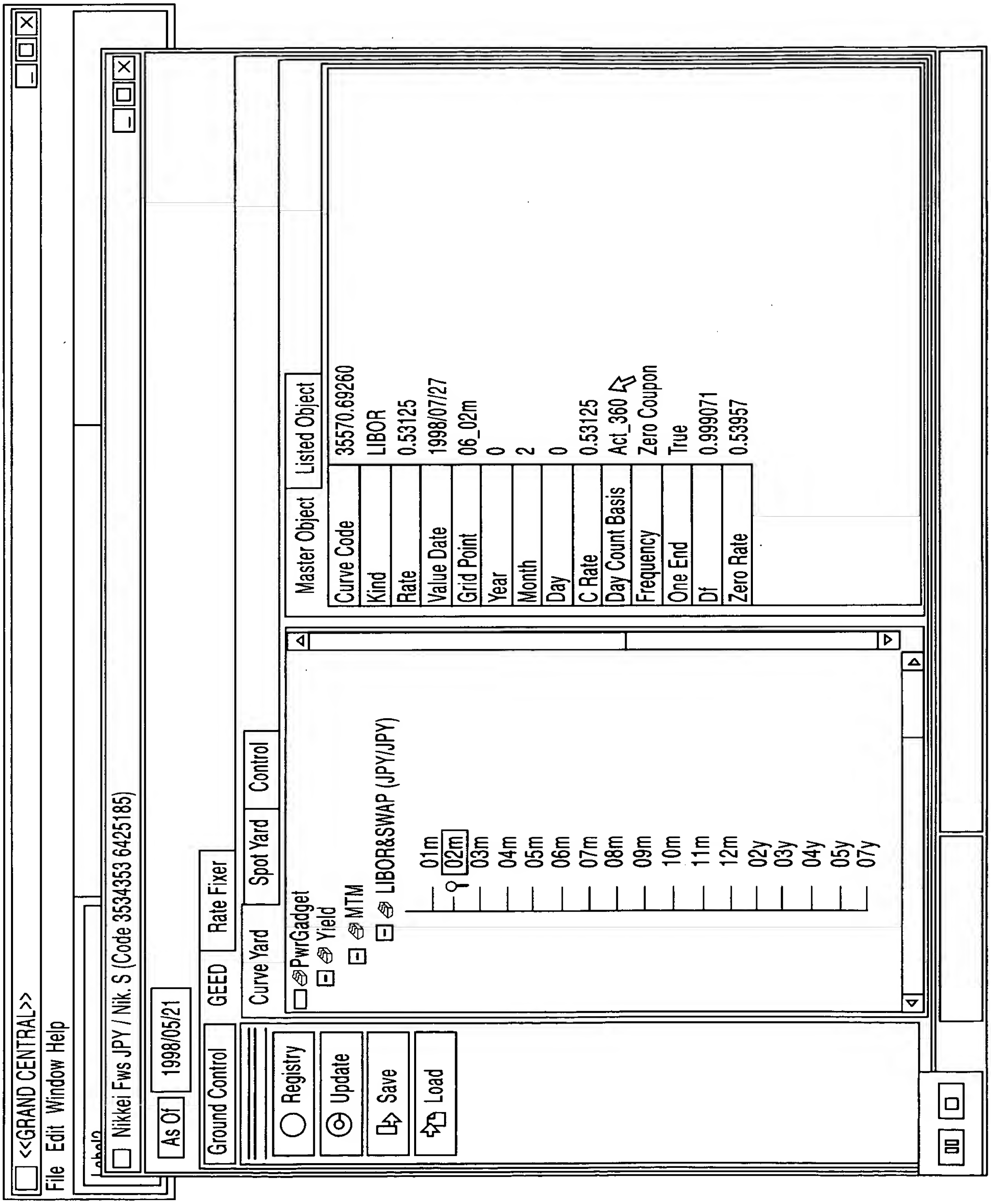

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
PwrGadget
Yield
MTM
LIBOR&SWAP (JPY/JPY)
LIBOR&SWAP (*USD/*USD)
DEPO&FUTURE (*USD/*USD)
LIBOR&SWAP (DEM/DEM)+
LIBOR&SWAP (CHF/CHF)
GPS
Price
Futures
Vola
Virtual
Unit
Center
Rate on Grid
Rate
Value Date
Day Count B
Frequency
1m 0.46875 1998/06/25 Act_360 Zero-Coup T
2m 0.53125 1998/07/27 Act_360 Zero-Coup T
3m 0.50000 1998/08/25 Act_360 Zero-Coup T
4m 0.50000 1998/09/25 Act_360 Zero-Coup T
5m 0.51563 1998/10/26 Act_360 Zero-Coup T
6m 0.51563 1998/11/26 Act_360 Zero-Coup T
7m 0.51563 1998/12/26 Act_360 Zero-Coup T
8m 0.54680 1999/01/25 Act_360 Zero-Coup T
9m 0.56250 1999/02/25 Act_360 Zero-Coup T
10m 0.56250 1999/03/25 Act_360 Zero-Coup T
11m 0.56250 1999/04/26 Act_360 Zero-Coup T
12m 0.56250 1999/05/25 Act_360 Zero-Coup T
2y 0.66000 2000/05/25 Act_360 Zero-Coup T

FIG.44



<<GRAND CENTRAL>>
File Edit Window Help
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
PwrGadget
Yield
MTM
LIBOR&SWAP (JPY/JPY)
01m
02m
03m
04m
05m
06m
07m
08m
09m
10m
11m
12m
02y
03y
04y
05y
07y
Master Object
Listed Object
Curve Code
35570.69260
Kind
LIBOR
Rate
0.53125
Value Date
1998/07/27
Grid Point
06_02m
Year
0
Month
2
Day
0
C Rate
0.53125
Day Count Basis
Act_360
Frequency
Zero Coupon
One End
True
Df
0.999071
Zero Rate
0.53957


FIG.45

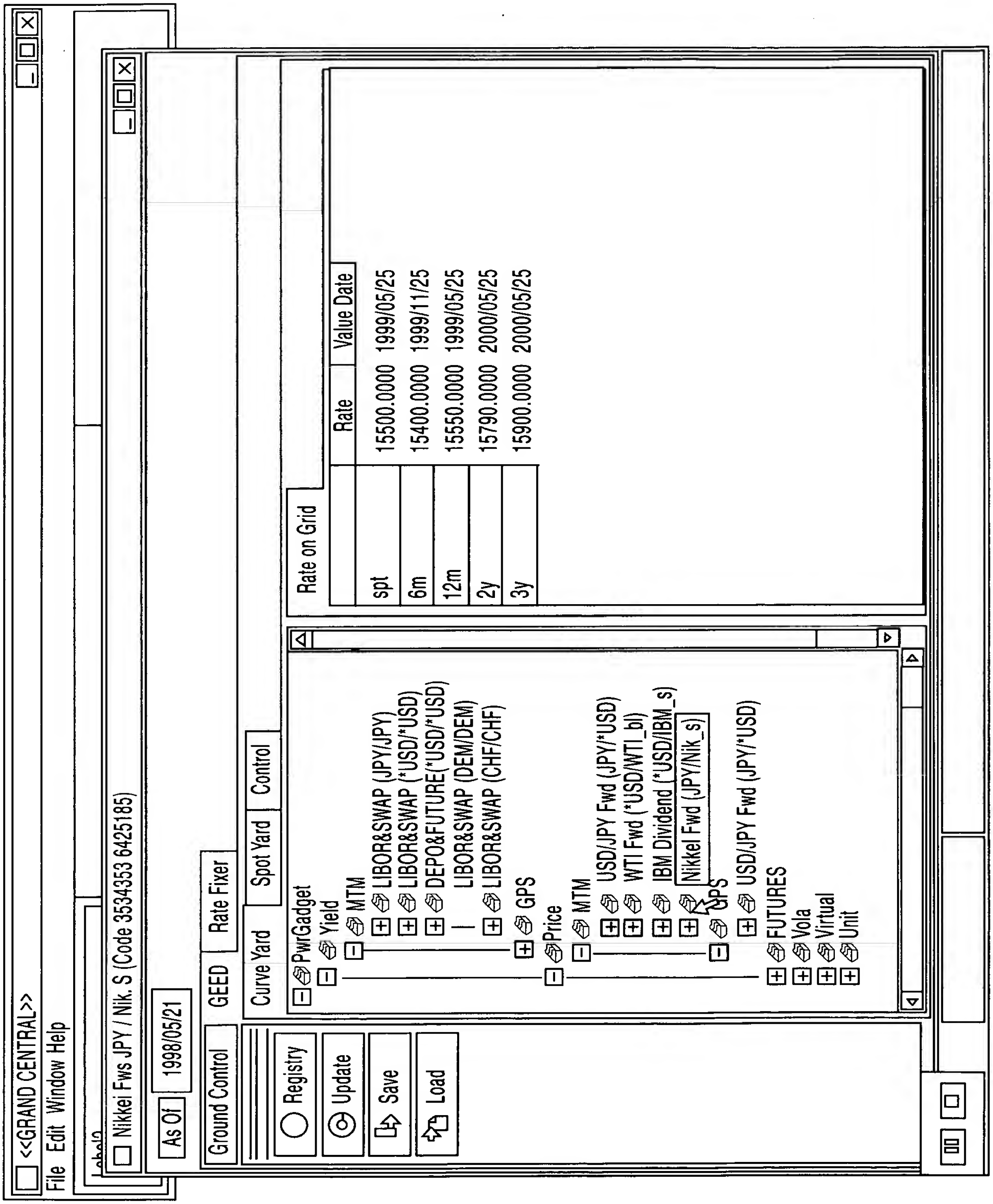

<<GRAND CENTRAL>>
File Edit Window Help
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
PwrGadget
Yield
MTM
LIBOR&SWAP (JPY/JPY)
LIBOR&SWAP (*USD/*USD)
DEPO&FUTURE(*USD/*USD)
LIBOR&SWAP (DEM/DEM)
LIBOR&SWAP (CHF/CHF)
GPS
Price
MTM
USD/JPY Fwd (JPY/*USD)
WTI Fwd (*USD/WTI_bl)
IBM Dividend (*USD/IBM_s)
Nikkei Fwd (JPY/Nik_s)
GPS
USD/JPY Fwd (JPY/*USD)
FUTURES
Vola
Virtual
Unit
Rate on Grid
Rate
Value Date
spt 15500.0000 1999/05/25
6m 15400.0000 1999/11/25
12m 15550.0000 1999/05/25
2y 15790.0000 2000/05/25
3y 15900.0000 2000/05/25

FIG.46

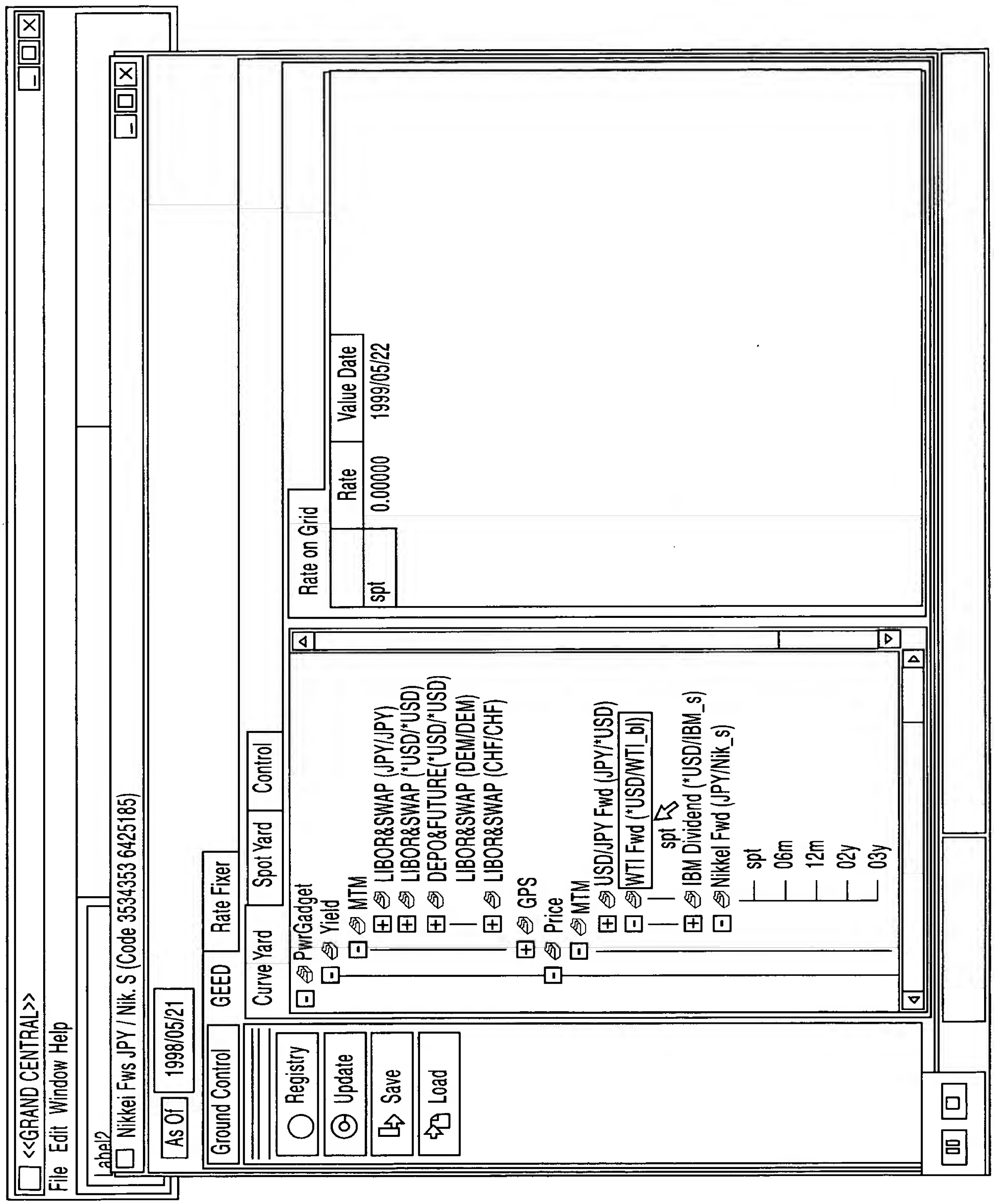

<<GRAND CENTRAL>>
File Edit Window Help
abel2
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
PwrGadget
Yield
MTM
LIBOR&SWAP (JPY/JPY)
LIBOR&SWAP (*USD/*USD)
DEPO&FUTURE(*USD/*USD)
LIBOR&SWAP (DEM/DEM)
LIBOR&SWAP (CHF/CHF)
GPS
Price
MTM
USD/JPY Fwd (JPY/*USD)
WTI Fwd (*USD/WTI_bl)
spt
IBM Dividend (*USD/IBM_s)
Nikkel Fwd (JPY/Nik_s)
spt
06m
12m
02y
03y
Rate on Grid
Rate
Value Date
spt
0.00000
1999/05/22

FIG.47

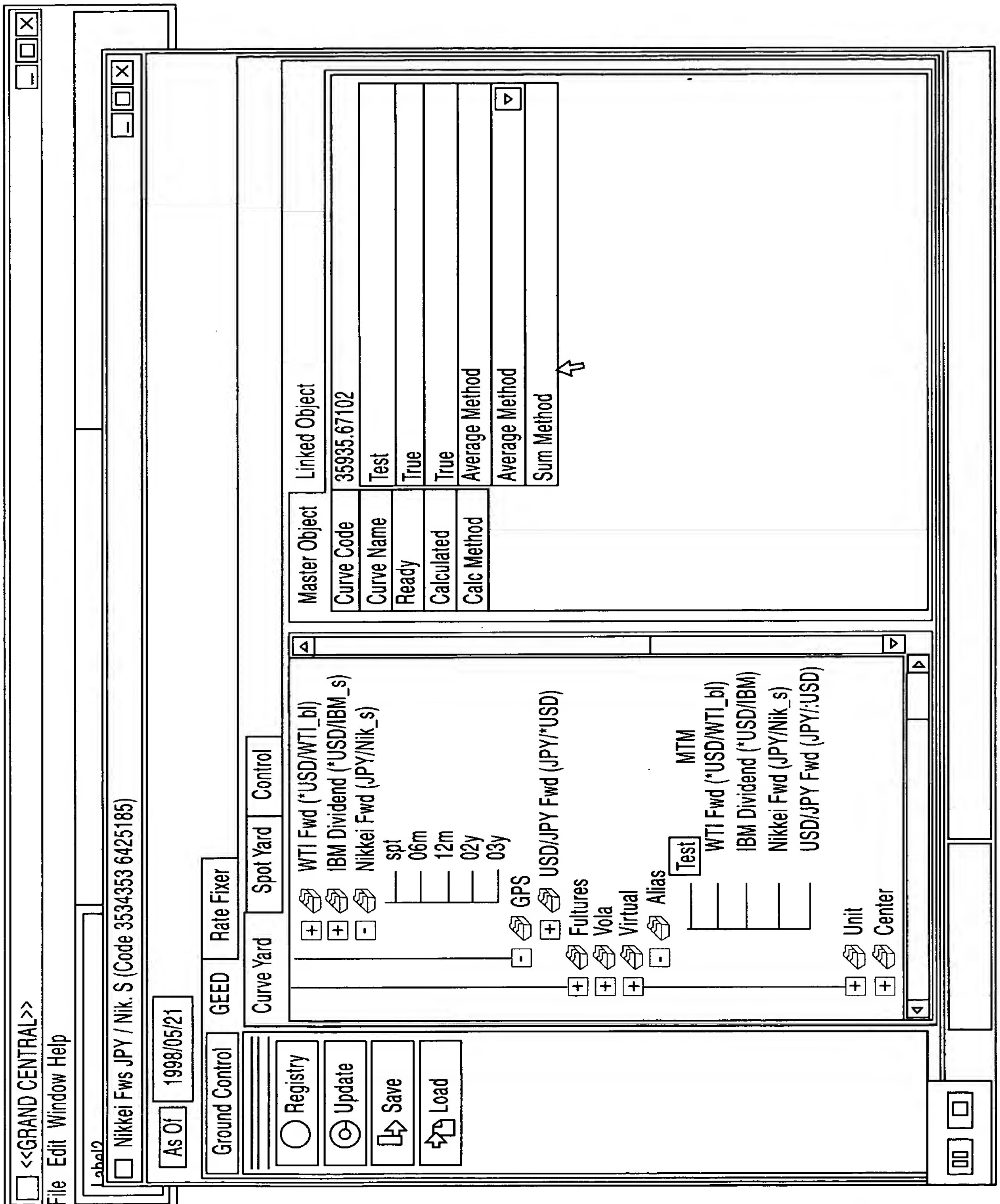

<<GRAND CENTRAL>>
File Edit Window Help
Nikkei Fws JPY / Nik. S (Code 3534353 6425185)
As Of
1998/05/21
Ground Control
GEED
Rate Fixer
Curve Yard
Spot Yard
Control
Registry
Update
Save
Load
WTI Fwd (*USD/WTI_bl)
IBM Dividend (*USD/IBM_s)
Nikkei Fwd (JPY/Nik_s)
spt
06m
12m
02y
03y
GPS
USD/JPY Fwd (JPY/*USD)
Fultures
Vola
Virtual
Alias
Test
MTM
WTI Fwd (*USD/WTI_bl)
IBM Dividend (*USD/IBM)
Nikkei Fwd (JPY/Nik_s)
USD/JPY Fwd (JPY/:USD)
Unit
Center
Master Object
Linked Object
Curve Code
35935.67102
Curve Name
Test
Ready
True
Calculated
True
Calc Method
Average Method
Average Method
Sum Method

FIG.48

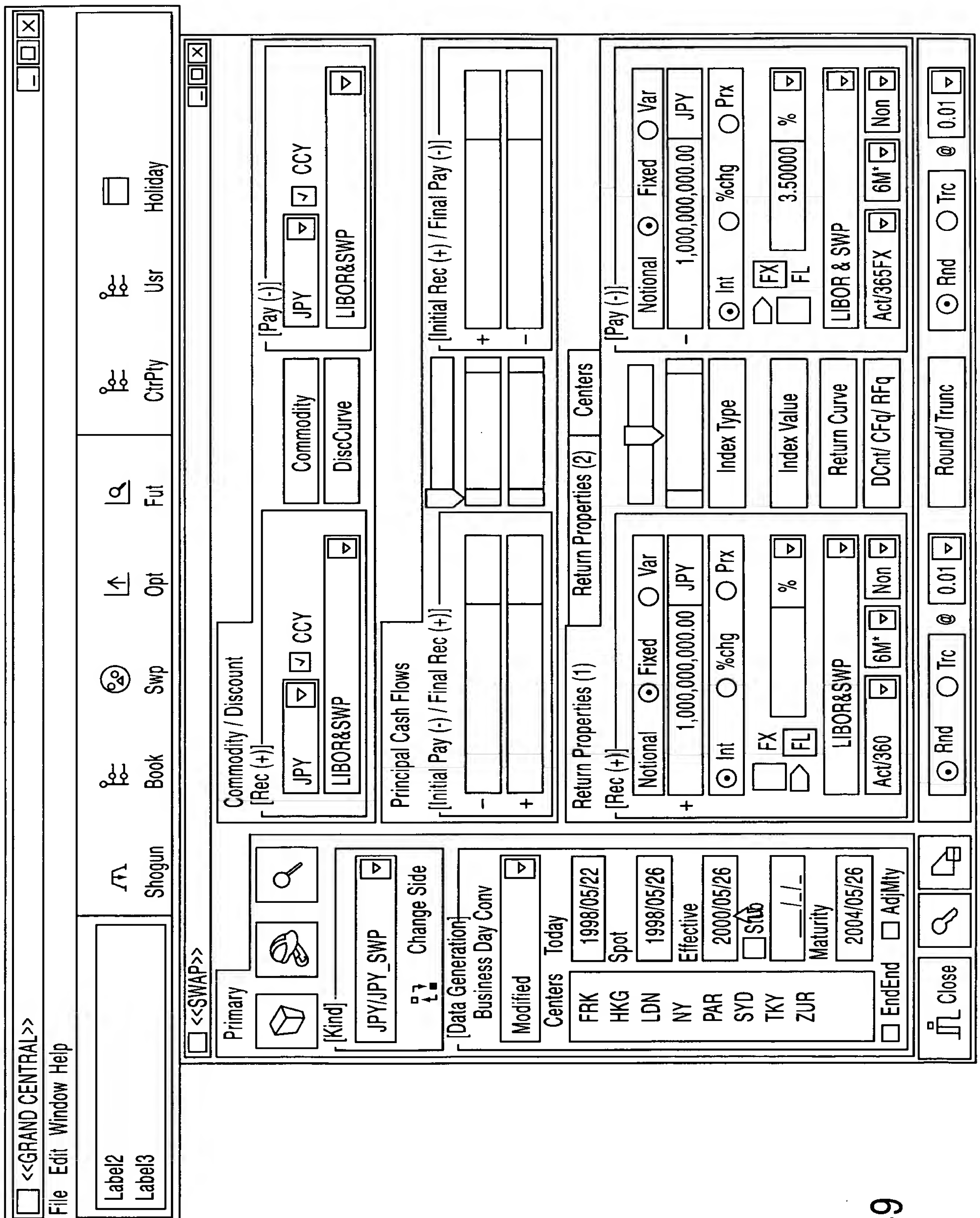

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
Today
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
1998/05/22
Spot
1998/05/26
Effective
2000/05/26
Stub
Maturity
2004/05/26
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
CCY
LIBOR&SWP
Commodity
DiscCurve
[Pay (-)]
Principal Cash Flows
[Initial Pay (-) / Final Rec (+)]
[Initial Rec (+) / Final Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
Notional
Fixed
Var
1,000,000,000.00
Int
%chg
Prx
FX
FL
%
3.50000
Act/360
Act/365FX
6M*
Non
LIBOR & SWP
Index Type
Index Value
Return Curve
DCnt/ CFq/ RFq
Round/ Trunc
Rnd
Trc
0.01

FIG.49

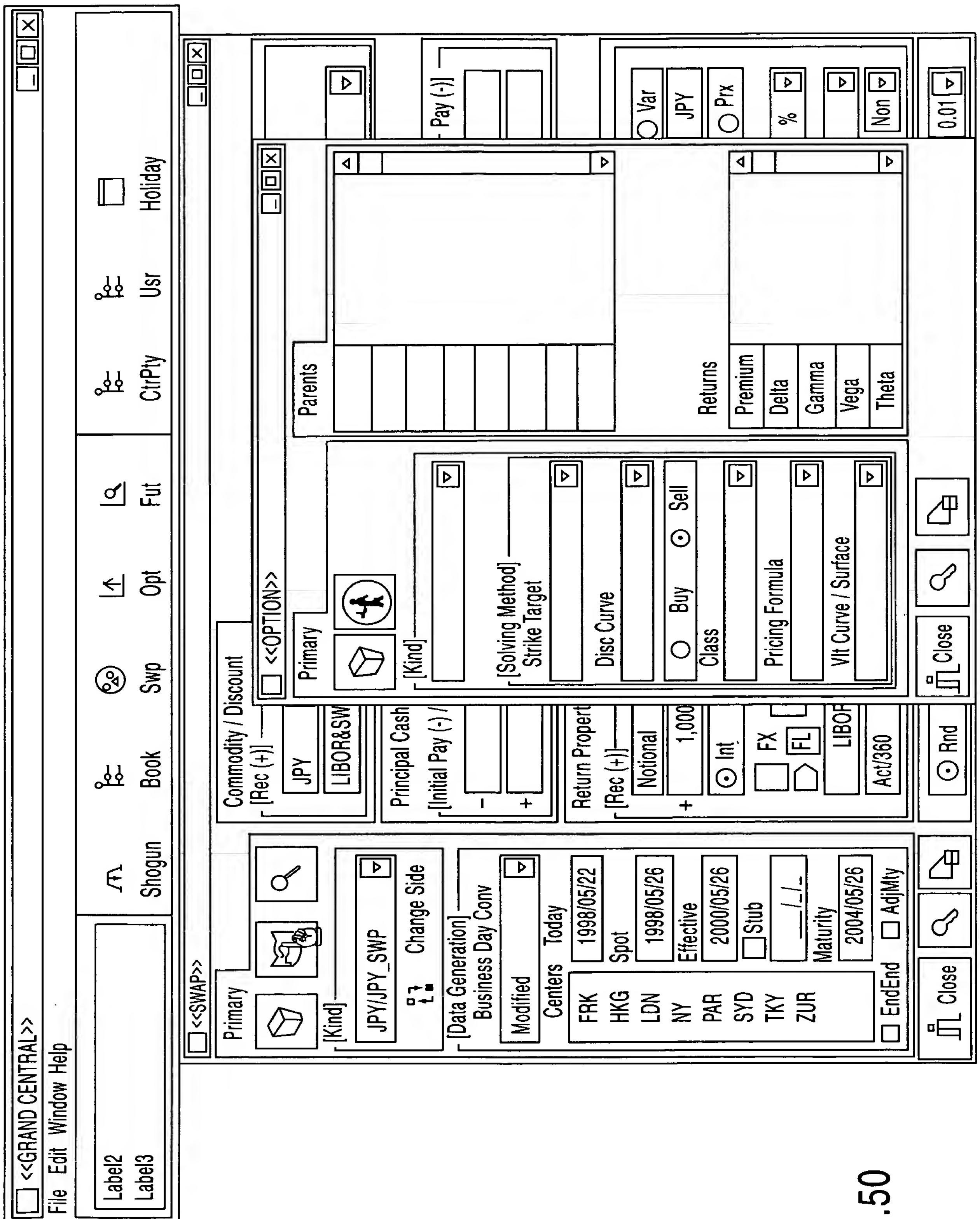
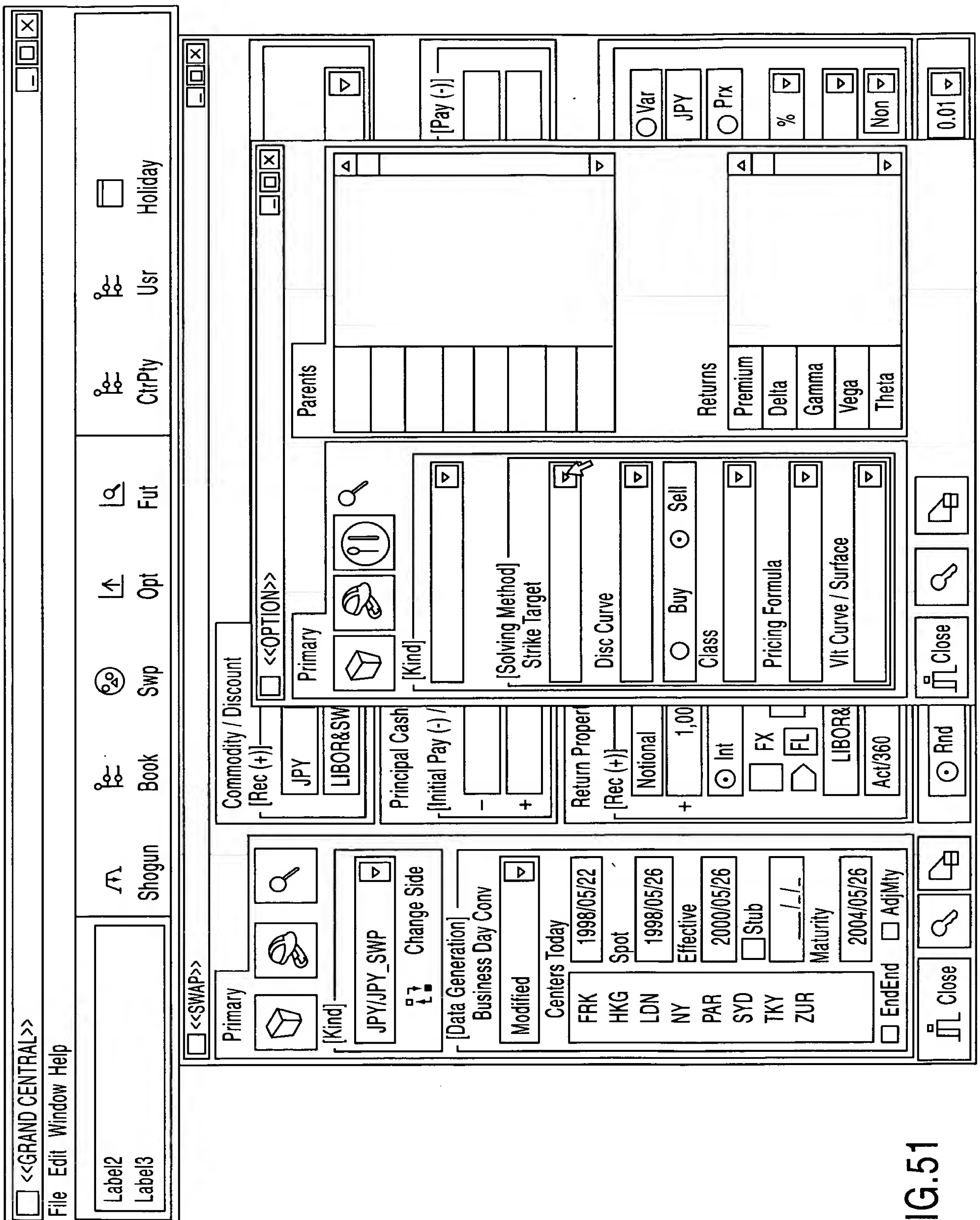

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
Today
1998/05/22
Spot
1998/05/26
Effective
2000/05/26
Stub
Maturity
2004/05/26
EndEnd
AdjMty
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Close
Commodity / Discount
[Rec (+)]
JPY
LIBOR&SW
Principal Cash
[Initial Pay (-) /
Pay (-)
Return Propert
[Rec (+)]
Notional
1,000
Int
FX
FL
LIBOR
Act/360
Rnd
Var
JPY
Prx
%
Non
0.01
<<OPTION>>
Primary
[Kind]
[Solving Method]
Strike Target
Disc Curve
Buy
Sell
Class
Pricing Formula
Vlt Curve / Surface
Close
Parents
Returns
Premium
Delta
Gamma
Vega
Theta

FIG.50



<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers Today
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
1998/05/22
Spot
1998/05/26
Effective
2000/05/26
Stub
Maturity
2004/05/26
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
JPY
LIBOR&SW
Principal Cash
[Initial Pay (-) /
Return Proper
[Rec (+)]
Notional
1,00
Int
FX
FL
LIBOR&
Act/360
Rnd
[Pay (-)]
Var
JPY
Prx
%
Non
0.01
<<OPTION>>
Primary
[Kind]
[Solving Method]
Strike Target
Disc Curve
Buy
Sell
Class
Pricing Formula
Vlt Curve / Surface
Close
Parents
Returns
Premium
Delta
Gamma
Vega
Theta


FIG.51

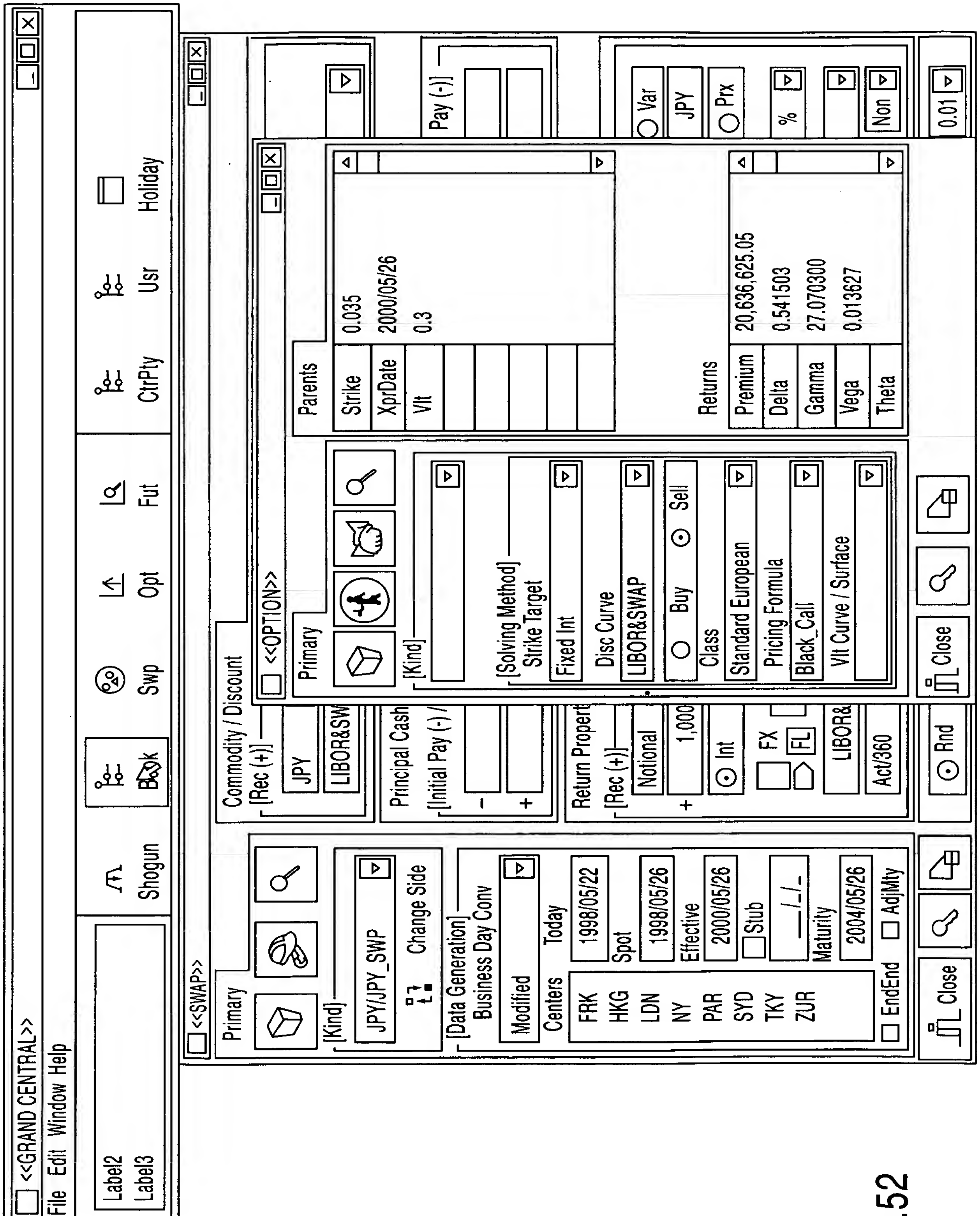

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<SWAP>>
Primary
[Kind]
JPY/JPY_SWP
Change Side
[Data Generation]
Business Day Conv
Modified
Centers
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Today
1998/05/22
Spot
1998/05/26
Effective
2000/05/26
Stub
__/_/_
Maturity
2004/05/26
AdjMty
EndEnd
Close
Commodity / Discount
[Rec (+)]
JPY
LIBOR&SW
Principal Cash
[Initial Pay (-) /
-
+
Return Propert
[Rec (+)]
Notional
1,000
Int
FX
FL
LIBOR&
Act/360
Rnd
Pay (-)]
Var
JPY
Prx
%
Non
0.01
<<OPTION>>
Primary
[Kind]
[Solving Method]
Strike Target
Fixed Int
Disc Curve
LIBOR&SWAP
Buy
Sell
Class
Standard European
Pricing Formula
Black_Call
Vlt Curve / Surface
Close
Parents
Strike
0.035
XprDate
2000/05/26
Vlt
0.3
Returns
Premium
20,636,625.05
Delta
0.541503
Gamma
27.070300
Vega
0.013627
Theta

FIG.52

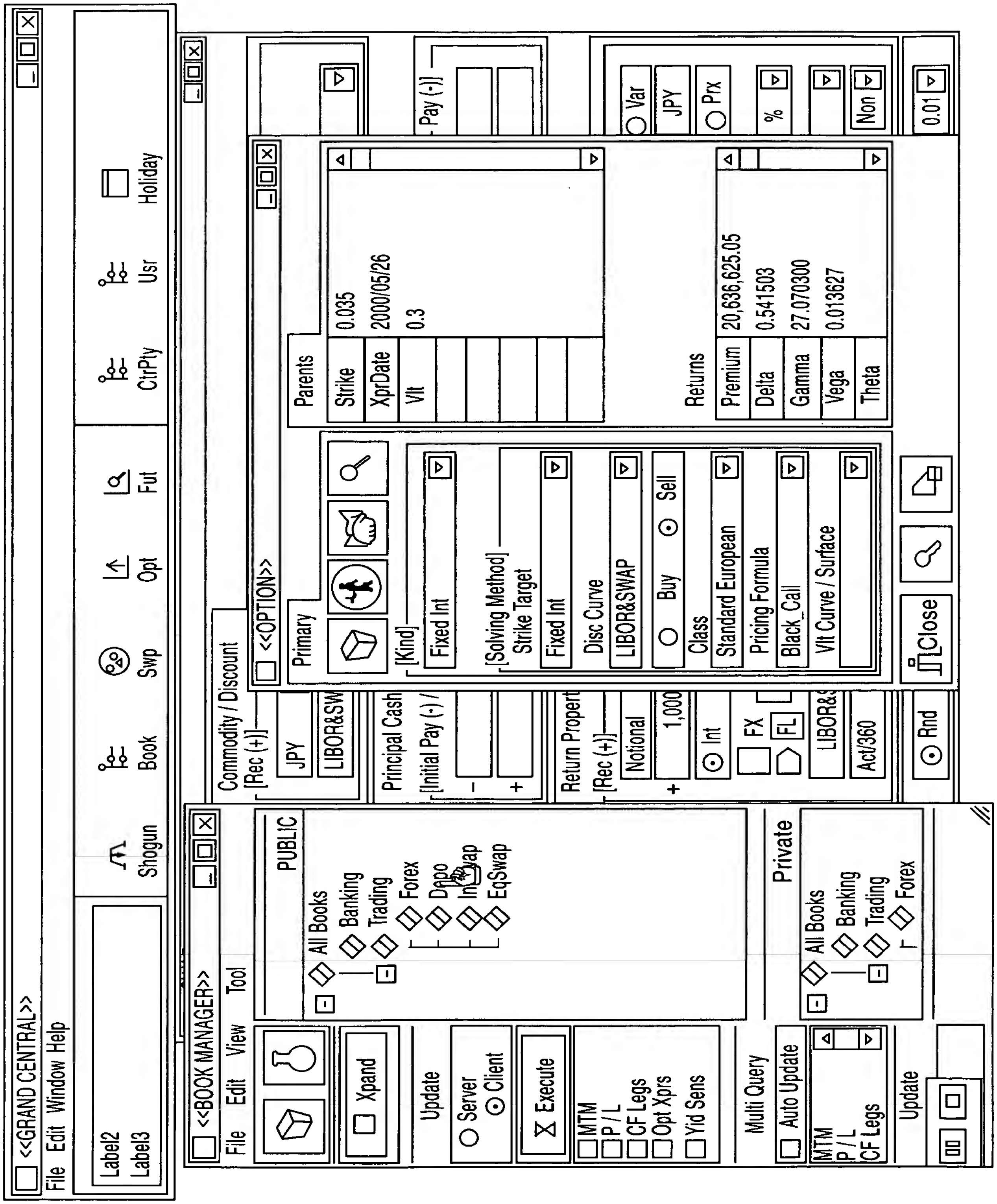

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<BOOK MANAGER>>
File Edit View Tool
Xpand
Update
Server
Client
Execute
MTM
P / L
CF Legs
Opt Xprs
Yld Sens
Multi Query
Auto Update
PUBLIC
All Books
Banking
Trading
Forex
Depo
EqSwap
Private
<<OPTION>>
Primary
[Kind]
Fixed Int
[Solving Method]
Strike Target
Disc Curve
LIBOR&SWAP
Buy
Sell
Class
Standard European
Pricing Formula
Black_Call
Vlt Curve / Surface
Close
Parents
Strike
0.035
XprDate
2000/05/26
Vlt
0.3
Returns
Premium
20,636,625.05
Delta
0.541503
Gamma
27.070300
Vega
0.013627
Theta
Commodity / Discount
[Rec (+)]
JPY
Principal Cash
[Initial Pay (-) /
Pay (-)
Return Propert
Notional
1,000
Int
FX
FL
Act/360
Rnd
Var
Prx
%
Non
0.01

FIG.53

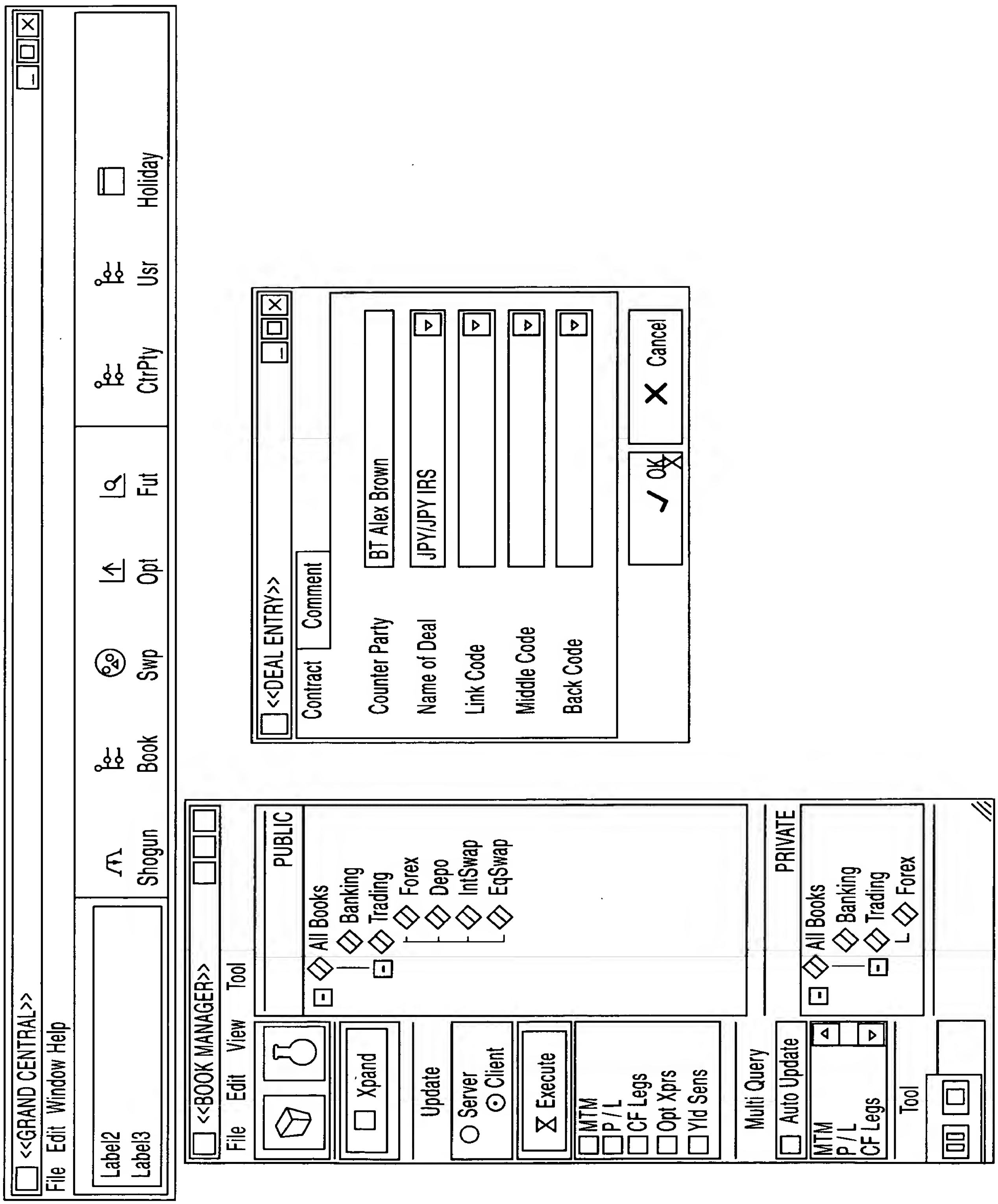

<<GRAND CENTRAL>>
File Edit Window Help
Label2
Label3
Shogun
Book
Swp
Opt
Fut
CtrPty
Usr
Holiday
<<DEAL ENTRY>>
Contract
Comment
Counter Party
BT Alex Brown
Name of Deal
JPY/JPY IRS
Link Code
Middle Code
Back Code
OK
Cancel
<<BOOK MANAGER>>
File Edit View Tool
Xpand
Update
Server
Client
Execute
MTM
P / L
CF Legs
Opt Xprs
Yld Sens
Multi Query
Auto Update
Tool
PUBLIC
All Books
Banking
Trading
Forex
Depo
IntSwap
EqSwap
PRIVATE

FIG.54

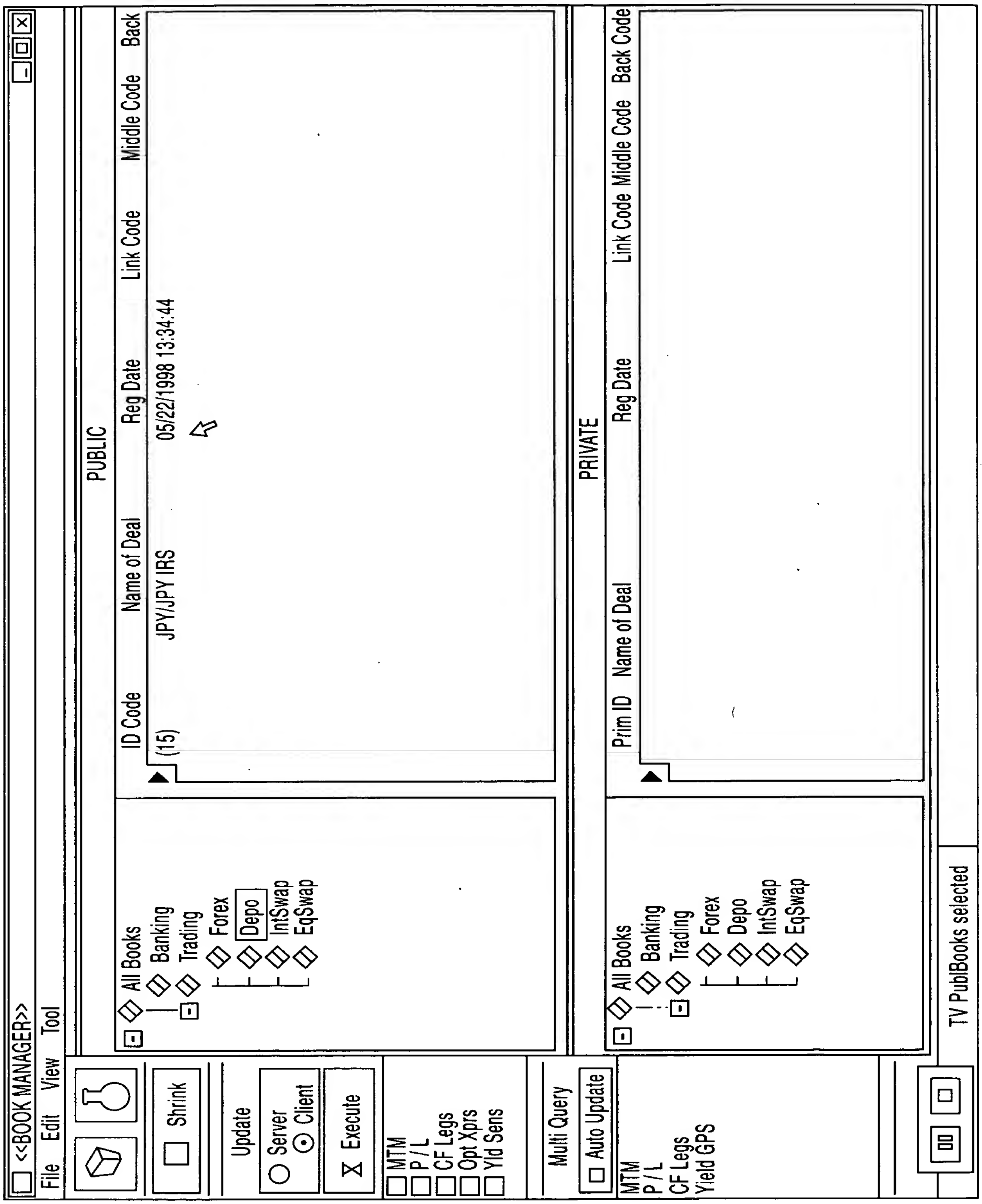

<<BOOK MANAGER>>
File
Edit
View
Tool
Shrink
Update
Server
Client
Execute
MTM
P / L
CF Legs
Opt Xprs
Yld Sens
Multi Query
Auto Update
MTM
P / L
CF Legs
Yield GPS
All Books
Banking
Trading
Forex
Depo
IntSwap
EqSwap
PUBLIC
ID Code
Name of Deal
Reg Date
Link Code
Middle Code
Back
(15)
JPY/JPY IRS
05/22/1998 13:34:44
All Books
Banking
Trading
Forex
Depo
IntSwap
EqSwap
PRIVATE
Prim ID
Name of Deal
Reg Date
Link Code
Middle Code
Back Code
TV PublBooks selected

FIG.55

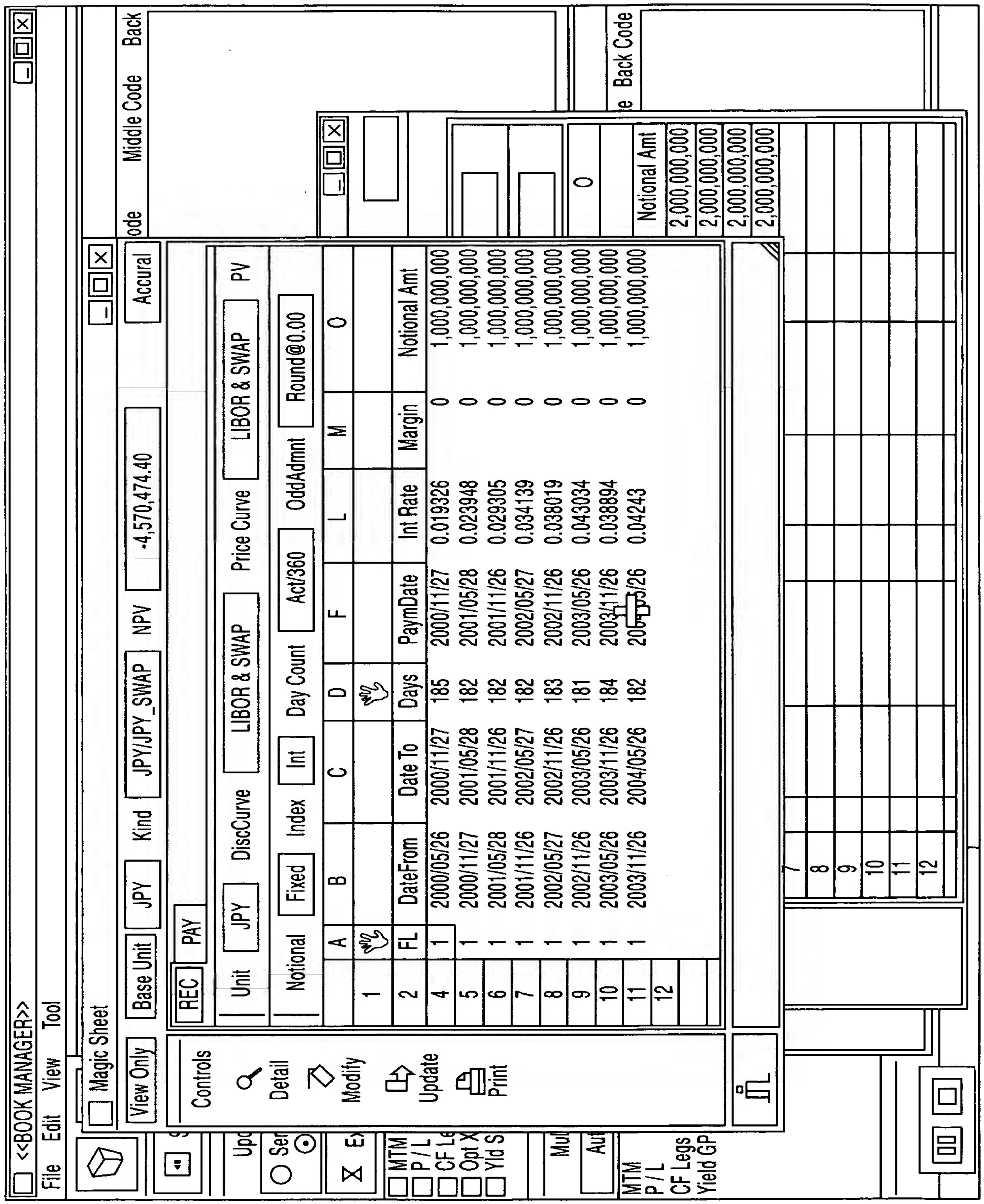

<<BOOK MANAGER>>
File Edit View Tool
Magic Sheet
View Only
Base Unit
JPY
Kind
JPY/JPY_SWAP
NPV
-4,570,474.40
Accural
Middle Code
Back Code
REC
PAY
Unit
JPY
DiscCurve
LIBOR & SWAP
Price Curve
LIBOR & SWAP
PV
Notional
Fixed
Index
Int
Day Count
Act/360
OddAdmnt
Round@0.00
Controls
Detail
Modify
Update
Print
FL
DateFrom
Date To
Days
PaymDate
Int Rate
Margin
Notional Amt
2000/05/26
2000/11/27
185
2000/11/27
0.019326
1,000,000,000
2000/11/27
2001/05/28
182
2001/05/28
0.023948
1,000,000,000
2001/05/28
2001/11/26
182
2001/11/26
0.029305
1,000,000,000
2001/11/26
2002/05/27
182
2002/05/27
0.034139
1,000,000,000
2002/05/27
2002/11/26
183
2002/11/26
0.038019
1,000,000,000
2002/11/26
2003/05/26
181
2003/05/26
0.043034
1,000,000,000
2003/05/26
2003/11/26
184
2003/11/26
0.038894
1,000,000,000
2003/11/26
2004/05/26
182
0.04243
1,000,000,000
Notional Amt
2,000,000,000
2,000,000,000
2,000,000,000
2,000,000,000
MTM
P/L
CF Legs
Yield GP

FIG.56

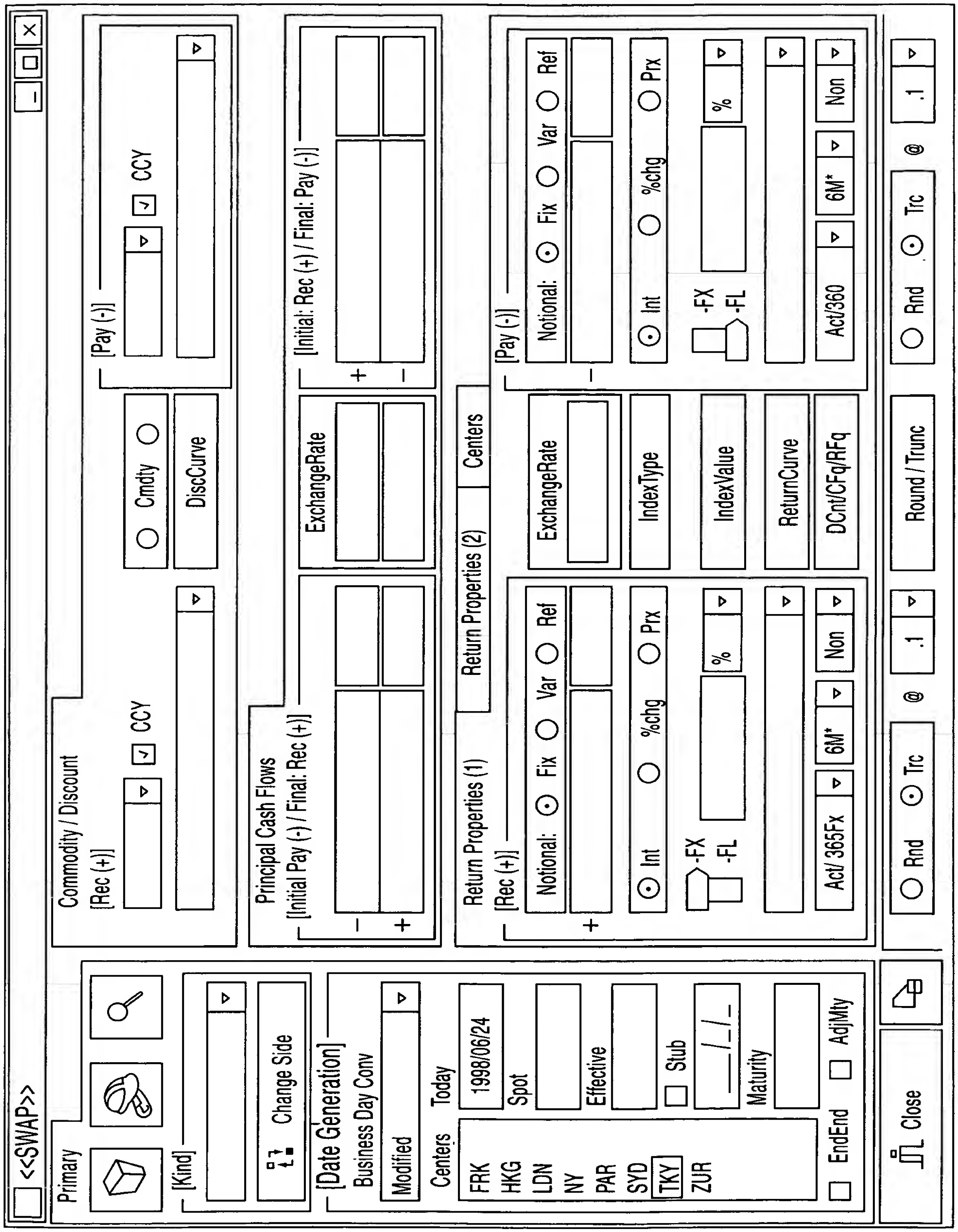

<<SWAP>>
Primary
[Kind]
Change Side
[Date Generation]
Business Day Conv
Modified
Centers
FRK
HKG
LDN
NY
PAR
SYD
TKY
ZUR
Today
1998/06/24
Spot
Effective
Stub
__/__/__
Maturity
EndEnd
AdjMty
Close
Commodity / Discount
[Rec (+)]
CCY
Cmdty
DiscCurve
[Pay (-)]
Principal Cash Flows
[Initial Pay (-) / Final: Rec (+)]
ExchangeRate
[Initial: Rec (+) / Final: Pay (-)]
Return Properties (1)
Return Properties (2)
Centers
[Rec (+)]
Notional:
Fix
Var
Ref
Int
%chg
Prx
-FX
-FL
%
Act/ 365Fx
6M*
Non
Rnd
Trc
@
.1
[Pay (-)]
IndexType
IndexValue
ReturnCurve
DCnt/CFq/RFq
Round / Trunc
Act/360

FIG.57